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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/08/2018 Foreign Exchange Future			14.61050		14.65350			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			14.61050		14.65720			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			14.61060		14.66280			0.0000	0.00	0	0
\$ / R On 24/08/2018 Foreign Exchange Future			14.61240		14.49850			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			14.62000		14.67240			0.0000	0.00	0	0
\$ / R On 30/08/2018 Foreign Exchange Future			14.62380		14.59390			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.62570		14.67820			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.63150		14.68390			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.63720		14.68970			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			14.63910		14.69170			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.65060		14.70320			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.65820		14.71100			0.0000	1,333,720,301.60	90,988	534,727
\$ / R On 25/09/2018 Foreign Exchange Future			14.67360		14.72640			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.67940		14.73220			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			14.68710		14.74000			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.70640		14.75930			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.71610		14.76900			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.72570		14.77870			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.73150		14.78460			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.73930		14.79230			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.74320		14.79620			0.0000	796,132.80	54	3,808

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/11/2018	Foreign Exchange Future			14.74510		14.79820			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			14.75290		14.80600			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.76850		14.82160			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			14.77430		14.82740			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			14.79950		14.85280			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.80150		14.85480			0.0000	0.00	0	3,504
\$ / R	On	11/12/2018	Foreign Exchange Future			14.82280		14.87630			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.82860		14.88220			0.0000	198,451,153.80	13,383	124,823
\$ / R	On	21/12/2018	Foreign Exchange Future			14.84210		14.89590			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.86150		14.91540			0.0000	0.00	0	2,387
\$ / R	On	02/01/2019	Foreign Exchange Future			14.86540		14.91940			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.89630		14.95070			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.91960		14.97420			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.92150		14.97610			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.94670		15.00160			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.97600		15.03130			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.01150		15.06730			0.0000	0.00	0	8,595
\$ / R	On	27/03/2019	Foreign Exchange Future			15.02930		15.08530			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.03320		15.08930			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			15.04110		15.09730			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.09630		15.15340			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.15780		15.21590			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.16380		15.22200			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.18590		15.24430			0.0000	7,592,950.00	500	17,910
\$ / R	On	28/06/2019	Foreign Exchange Future			15.21400		15.27280			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.22000		15.27890			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.22400		15.28300			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.28030		15.33990			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.28230		15.34200			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.30630		15.36640			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.34150		15.40070			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.34790		15.40670			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			15.37750		15.43480			0.0000	0.00	0	10,035
\$ / R	On	30/09/2019	Foreign Exchange Future			15.40710		15.46290			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.41130		15.46690			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.47260		15.52510			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.53390		15.58330			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.54020		15.58930			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.56350		15.61140			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.60150		15.64750			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.60570		15.65160			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.66700		15.70980			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.73260		15.77200			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			15.79810		15.83420			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.85520		15.88840			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.92700		15.95670			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			15.94820		15.97670			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.04540		16.06910			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.16120		16.18720			0.0000	0.00	0	0
Total \$ / R Future												1,540,560,538.20	104,925	814,602
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Call			857.08870	811.234	44.23	0.9934	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Put			3.58870	0.734	44.23	0.0066	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Call			478.26010	420.424	38.14	0.9247	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Put			24.76010	9.924	38.14	0.0753	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			1,503.57960	1,460.516	56.05	0.9998	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			0.07960	0.016	56.05	0.0002	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			1,303.81310	1,260.551	52.41	0.9995	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			0.31310	0.051	52.41	0.0005	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Call			1,054.74940	1,010.719	47.87	0.9980	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Put			1.24940	0.219	47.87	0.0020	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			0.00520	0.001	56.47	0.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			1,733.50520	1,690.501	56.47	1.0000	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			4.27320	1.567	30.73	0.0098	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			1,101.47320	1,052.067	30.73	0.9902	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			3.81180	2.381	31.91	0.0107	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			1,456.61180	1,402.981	31.91	0.9893	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Put			0.00000	61.063	24.03	0.2054	1,221,250.00	20,000	20,000
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Call			0.00000	473.463	24.03	0.7946	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			6.82760	5.238	27.05	0.0196	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			1,449.22760	1,395.238	27.05	0.9804	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			152.61360	112.845	27.19	0.2642	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			580.21360	592.845	27.19	0.7358	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Put			0.00000	268.011	24.94	0.4714	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Call			0.00000	301.811	24.94	0.5286	1,509,054.50	5,000	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Put			0.00000	257.463	24.86	0.4602	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Call			0.00000	311.263	24.86	0.5398	1,556,315.50	5,000	2,500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			26.10210	21.948	23.46	0.0700	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			1,054.30210	997.648	23.46	0.9300	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			563.83980	503.374	23.62	0.7148	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			135.63980	127.674	23.62	0.2852	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,416.17180	1,452.009	30.54	0.9293	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			917.59300	858.292	22.78	0.9000	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			1,910.54760	1,955.278	32.25	0.9697	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			18.74760	10.978	32.25	0.0303	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			44.37180	27.709	30.54	0.0707	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			200.05090	193.681	24.25	0.3773	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Call			458.25090	399.381	24.25	0.6227	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,682.24140	1,629.372	26.48	0.9868	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			4.04140	3.672	26.48	0.0132	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			39.39300	32.592	22.78	0.1000	0.00	0	1,000
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			1.20390	0.991	27.09	0.0036	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	03/09/2018	Foreign Exchange Option	12.47	Call			2,215.10390	2,162.491	27.09	0.9964	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			1,277.20180	1,223.823	22.18	0.9499	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			17.50180	16.623	22.18	0.0501	0.00	0	10,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			18.11640	17.141	22.17	0.0514	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			1,267.81640	1,214.341	22.17	0.9486	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			12.11550	12.281	22.01	0.0380	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			1,383.81550	1,331.381	22.01	0.9620	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			75.57010	65.739	21.59	0.1577	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			867.27010	804.839	21.59	0.8423	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,608.62880	1,555.395	22.63	0.9794	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			1,261.20960	1,207.730	21.92	0.9453	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			6.92880	6.295	22.63	0.0206	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			57.94880	50.852	21.66	0.1279	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			949.64880	889.952	21.66	0.8721	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,796.69210	1,743.110	23.54	0.9867	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			4.99210	4.010	23.54	0.0133	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			19.50960	18.630	21.92	0.0547	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			18.07470	13.297	20.20	0.0395	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,421.27470	1,363.897	20.20	0.9605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,465.46250	2,411.480	25.84	0.9914	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,813.75500	2,760.350	28.08	0.9946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			2.75500	2.149	28.08	0.0054	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,237.17350	2,182.583	24.37	0.9883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			6.17350	4.383	24.37	0.0117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,039.23560	1,983.896	23.09	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			8.23560	5.696	23.09	0.0156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			17.98370	11.913	19.77	0.0344	29,783.00	2,500	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,528.98370	1,470.113	19.77	0.9656	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			2,336.35650	2,282.058	25.01	0.9898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			5.35650	3.858	25.01	0.0102	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			13.23910	8.869	21.05	0.0251	17,738.80	2,000	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,724.23910	1,667.069	21.05	0.9749	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,842.05710	1,785.685	21.81	0.9791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			11.05710	7.485	21.81	0.0209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			6,541.00000	6,488.200	32.94	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	32.94	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,138.12510	2,083.190	23.73	0.9865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			7.12510	4.990	23.73	0.0135	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,316.51010	2,262.157	24.88	0.9895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			5.51010	3.957	24.88	0.0105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			1,509.55070	1,451.045	19.81	0.9633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			18.55070	12.845	19.81	0.0367	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			53.40160	44.759	20.50	0.1030	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,164.40160	1,102.959	20.50	0.8970	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			844.64750	781.271	21.31	0.7763	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			133.64750	123.070	21.31	0.2237	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			618.53170	618.254	24.31	0.6119	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			329.53170	276.454	24.31	0.3881	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			430.18640	423.538	23.21	0.5028	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			441.18640	381.738	23.21	0.4972	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			677.81330	613.903	21.97	0.6797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			216.81330	205.703	21.97	0.3203	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,104.60820	2,138.379	29.41	0.9326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			55.60820	36.579	29.41	0.0674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,626.41500	1,568.456	20.41	0.9706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			15.41500	10.256	20.41	0.0294	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			198.15080	187.008	21.84	0.3003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			709.15080	645.208	21.84	0.6997	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			62.16030	52.983	20.61	0.1177	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,113.16030	1,051.183	20.61	0.8823	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			325.43190	315.584	22.63	0.4225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			536.43190	473.784	22.63	0.5775	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			377.84280	321.621	23.79	0.4369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			526.84280	523.421	23.79	0.5631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			374.17970	318.173	23.83	0.4333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			533.17970	529.973	23.83	0.5667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			381.53970	325.102	23.76	0.4405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			520.53970	516.902	23.76	0.5595	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,535.45010	1,559.994	28.09	0.8678	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			106.45010	78.194	28.09	0.1322	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,871.57450	1,815.379	22.00	0.9800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			10.57450	7.179	22.00	0.0200	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,711.38110	3,658.491	31.09	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.38110	0.291	31.09	0.0008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,763.46390	1,706.577	21.30	0.9764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			12.46390	8.377	21.30	0.0236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			716.22570	719.273	24.82	0.6566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			287.22570	237.473	24.82	0.3434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,217.35230	2,162.697	24.24	0.9879	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			6.35230	4.497	24.24	0.0121	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,108.44040	2,053.391	23.54	0.9859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			7.44040	5.191	23.54	0.0141	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,384.87410	1,406.536	27.59	0.8433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			125.87410	94.736	27.59	0.1567	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,446.45380	1,469.497	27.82	0.8537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			117.45380	87.697	27.82	0.1463	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,068.88430	2,013.673	23.28	0.9851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			7.88430	5.473	23.28	0.0149	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			60.63060	51.538	20.59	0.1152	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,121.63060	1,059.738	20.59	0.8848	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,054.68110	992.148	20.74	0.8635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			73.68110	63.948	20.74	0.1365	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,351.54170	2,388.434	29.96	0.9494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			42.54170	26.634	29.96	0.0506	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,378.35380	1,319.351	20.06	0.9442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			27.35380	21.151	20.06	0.0558	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,481.91260	1,505.724	27.95	0.8594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			112.91260	83.924	27.95	0.1406	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,963.24840	2,910.003	29.04	0.9955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			2.24840	1.803	29.04	0.0045	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,480.43860	1,422.553	19.86	0.9597	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			19.43860	14.353	19.86	0.0403	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,669.94210	1,696.886	28.41	0.8874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			90.94210	65.086	28.41	0.1126	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			22.75970	17.183	19.95	0.0469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,433.75970	1,375.383	19.95	0.9531	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,212.27100	3,159.248	29.85	0.9974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			1.27100	1.048	29.85	0.0026	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,863.57410	2,810.227	28.40	0.9949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			2.57410	2.027	28.40	0.0051	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,714.15820	2,660.620	27.44	0.9938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			3.15820	2.421	27.44	0.0062	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			3,013.00970	2,959.902	29.36	0.9958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			2.00970	1.702	29.36	0.0042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,112.60090	3,059.539	29.61	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			1.60090	1.339	29.61	0.0033	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,415.78600	2,361.690	25.52	0.9908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			4.78600	3.490	25.52	0.0092	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,232.21320	3,179.198	29.90	0.9975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			1.21320	0.998	29.90	0.0025	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			9.39530	6.432	22.52	0.0178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,950.39530	1,894.632	22.52	0.9822	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			40.91370	33.252	20.32	0.0810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,251.91370	1,191.452	20.32	0.9190	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			9.82000	6.700	22.32	0.0186	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,920.82000	1,864.900	22.32	0.9814	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			4.46250	3.280	25.84	0.0086	0.00	0	40,000
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,505.96210	1,528.518	27.36	0.8345	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			142.36210	112.118	27.36	0.1655	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,756.88980	1,699.717	21.31	0.9552	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			24.68980	20.317	21.31	0.0448	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			113.40320	105.251	20.85	0.1789	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,065.60320	1,004.651	20.85	0.8211	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			741.04200	680.364	21.83	0.6678	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			258.84200	250.964	21.83	0.3322	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,151.80240	2,183.621	28.99	0.9043	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			84.00240	63.021	28.99	0.0957	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,653.73030	1,677.601	27.70	0.8465	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		135.93030	107.001	27.70	0.1535	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put		391.28490	385.132	22.57	0.4357	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call		583.48490	524.532	22.57	0.5643	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		117.86670	109.601	20.87	0.1845	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		1,050.06670	989.001	20.87	0.8155	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		19.73390	16.592	22.11	0.0350	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		1,999.73390	1,943.692	22.11	0.9650	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		90.94550	85.709	20.41	0.1374	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		1,340.24550	1,282.109	20.41	0.8626	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		73.21190	69.306	20.18	0.1126	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,492.21190	1,435.406	20.18	0.8874	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		232.94200	227.488	20.80	0.2704	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		1,011.64200	953.188	20.80	0.7296	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		1,641.78640	1,585.683	20.27	0.9037	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		63.08640	59.983	20.27	0.0963	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		449.40440	447.744	21.96	0.4129	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		744.00440	689.244	21.96	0.5871	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		789.23020	794.607	23.22	0.5610	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		521.53020	473.907	23.22	0.4390	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		898.49840	842.613	21.30	0.6549	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		352.29840	349.413	21.30	0.3451	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		559.51870	559.756	22.26	0.4603	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		685.71870	632.956	22.26	0.5397	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		1,852.38670	1,796.994	20.53	0.9177	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		56.18670	53.794	20.53	0.0823	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		232.12400	227.001	20.66	0.2582	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		1,098.32400	1,040.201	20.66	0.7418	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		193.61860	188.575	20.51	0.2257	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,189.81860	1,131.775	20.51	0.7743	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,375.66110	2,406.104	27.81	0.8573	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		151.86110	129.304	27.81	0.1427	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,888.97190	1,913.337	26.66	0.8022	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		215.17190	186.537	26.66	0.1978	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		43.29930	41.587	20.88	0.0649	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		2,031.49930	1,976.687	20.88	0.9351	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,190.15190	2,218.304	27.16	0.8306	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		186.15190	161.204	27.16	0.1694	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		10.21880	10.253	22.24	0.0177	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,916.21880	2,863.153	22.24	0.9823	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		1,166.42450	1,108.326	20.49	0.7565	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		220.42450	215.426	20.49	0.2435	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		698.97930	702.224	22.47	0.5001	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		660.57930	610.724	22.47	0.4999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put		0.00000	627.455	22.16	0.4647	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call		0.00000	681.755	22.16	0.5353	3,408,775.50	5,000	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		4,001.87640	3,948.745	25.78	0.9931	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			4.47640	4.445	25.78	0.0069	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			97.98370	93.779	19.93	0.1228	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,705.38370	1,648.079	19.93	0.8772	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			0.00000	638.961	22.20	0.4695	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			0.00000	673.261	22.20	0.5305	3,366,307.00	5,000	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			8.92870	8.921	22.16	0.0148	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,166.32870	3,113.221	22.16	0.9852	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			153.74650	151.011	19.74	0.1713	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,546.54650	1,490.511	19.74	0.8287	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			339.99000	338.602	20.48	0.3057	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,114.79000	1,060.102	20.48	0.6943	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			1,016.21460	962.960	20.84	0.6533	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			411.41460	411.460	20.84	0.3467	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,112.50530	2,138.333	26.12	0.7843	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,299.70170	1,243.734	20.12	0.7581	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,649.37200	2,680.837	27.26	0.8394	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			194.17200	172.337	27.26	0.1606	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			267.30530	239.833	26.12	0.2157	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			706.80610	711.215	22.06	0.4805	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			741.60610	692.715	22.06	0.5195	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,935.79490	1,880.541	19.72	0.8988	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			80.99490	79.041	19.72	0.1012	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			244.90170	242.234	20.12	0.2419	0.00	0	1,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,295.01110	1,239.558	20.01	0.7420	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			278.71110	276.758	20.01	0.2580	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			882.77890	890.923	22.38	0.5289	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			679.07890	633.723	22.38	0.4711	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			215.45090	213.481	19.77	0.2140	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,441.75090	1,386.281	19.77	0.7860	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,306.14370	1,321.414	23.69	0.6394	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			492.44370	454.214	23.69	0.3606	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,007.98810	1,952.593	19.37	0.8977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			85.78810	83.993	19.37	0.1023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,508.78610	1,527.039	24.22	0.6757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			440.98610	405.639	24.22	0.3243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			690.43500	645.114	22.36	0.4733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			888.23500	896.514	22.36	0.5267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			686.81850	641.616	22.38	0.4713	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			894.61850	903.016	22.38	0.5287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			694.06770	648.636	22.34	0.4753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			881.86770	890.036	22.34	0.5247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			0.00000	1,018.236	20.59	0.6562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			0.00000	429.636	20.59	0.3438	10,556,158.98	24,570	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			0.00000	1,192.678	23.27	0.6064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			0.00000	511.278	23.27	0.3936	12,562,102.92	24,570	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			855.94090	806.726	21.49	0.5592	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	14.67	Put			643.74090	648.126	21.49	0.4408	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			0.00000	909.533	22.40	0.5307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			0.00000	638.133	22.40	0.4693	319,066.65	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			0.00000	1,266.070	23.48	0.6233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			0.00000	484.670	23.48	0.3767	4,292,235.75	8,856	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,092.68000	1,040.287	20.50	0.6654	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			410.48000	411.687	20.50	0.3346	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,003.65360	2,027.560	25.46	0.7529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			325.85360	296.160	25.46	0.2471	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,659.10490	1,679.374	24.63	0.7018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			401.30490	367.974	24.63	0.2982	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,431.48360	1,448.648	24.00	0.6610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			463.68360	427.248	24.00	0.3390	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,237.08790	1,251.251	23.44	0.6200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			529.28790	489.851	23.44	0.3800	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,704.01750	1,647.841	19.40	0.8461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			141.81750	139.241	19.40	0.1539	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,121.12200	1,068.440	20.40	0.6769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			388.92200	389.840	20.40	0.3231	44,831,623.00	115,000	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,477.70870	1,495.528	24.13	0.6699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			449.90870	414.128	24.13	0.3301	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,115.37050	1,062.759	20.42	0.6746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			393.17050	394.159	20.42	0.3254	0.00	0	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,143.92490	1,156.585	23.16	0.5978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			566.12490	525.185	23.16	0.4022	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,064.89460	1,012.788	20.61	0.6539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			432.69460	434.188	20.61	0.3461	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,381.08290	1,326.077	19.88	0.7641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			248.88290	247.477	19.88	0.2359	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,488.40670	1,433.254	19.70	0.7945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			206.20670	204.654	19.70	0.2055	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			717.47610	722.897	21.77	0.4690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			799.67610	751.497	21.77	0.5310	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,151.49940	1,097.256	20.29	0.6883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			369.29940	368.657	20.29	0.3117	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			493.41040	495.711	20.88	0.3758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			995.61040	944.311	20.88	0.6242	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,016.72260	1,961.348	19.36	0.8989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			84.52260	82.748	19.36	0.1011	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			479.02320	481.131	20.82	0.3690	2,130,449.40	4,428	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,011.22320	959.731	20.82	0.6310	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			660.41930	665.037	21.56	0.4474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			842.61930	793.637	21.56	0.5526	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,658.21670	2,604.071	19.29	0.9627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			26.01670	25.471	19.29	0.0373	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,409.18880	1,354.134	19.83	0.7723	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			236.98880	235.534	19.83	0.2277	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,547.91830	1,566.706	24.33	0.6827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			430.11830	395.307	24.33	0.3173	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,705.84810	2,651.762	19.28	0.9656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			23.64810	23.162	19.28	0.0344	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,416.27340	1,361.208	19.82	0.7744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			234.07340	232.608	19.82	0.2256	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			844.08710	851.578	22.21	0.5127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			716.28710	670.178	22.21	0.4873	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,158.07950	1,170.973	23.20	0.6013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			560.27950	519.573	23.20	0.3987	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,172.30270	1,185.426	23.25	0.6047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			554.50270	514.026	23.25	0.3953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			469.55440	471.539	20.78	0.3644	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			1,021.75440	970.139	20.78	0.6356	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,257.65820	2,202.837	19.34	0.9289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			55.45820	54.237	19.34	0.0711	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,353.35540	1,298.406	19.93	0.7557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			261.15540	259.806	19.93	0.2443	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,600.88860	1,545.682	19.53	0.8232	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			168.68860	167.082	19.53	0.1768	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,318.06670	1,333.571	23.67	0.6379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			500.26670	462.171	23.67	0.3621	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			258.05100	256.688	19.92	0.2422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,360.25100	1,305.288	19.92	0.7578	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,801.64290	2,747.662	19.27	0.9710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			19.44290	19.062	19.27	0.0290	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			933.34030	942.420	22.51	0.5405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			665.54030	621.020	22.51	0.4595	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,295.76850	1,310.939	23.61	0.6331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			507.96850	469.539	23.61	0.3669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,878.74280	2,824.836	19.26	0.9748	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			16.54280	16.236	19.26	0.0252	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,786.30220	1,730.337	19.39	0.8618	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			124.10220	121.737	19.39	0.1382	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			616.39980	620.403	21.39	0.4298	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			878.59980	829.003	21.39	0.5702	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			688.67110	693.685	21.66	0.4582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			820.87110	772.285	21.66	0.5418	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			605.62760	609.476	21.35	0.4254	304,738.15	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			887.82760	838.076	21.35	0.5746	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			611.00370	614.929	21.37	0.4276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			883.20370	833.529	21.37	0.5724	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			522.85220	525.557	21.01	0.3895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			965.05220	914.157	21.01	0.6105	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			381.00200	381.287	20.36	0.3185	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	14.13	Call			1,133.20200	1,079.887	20.36	0.6815	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,898.07720	2,844.187	19.26	0.9757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			15.87720	15.587	19.26	0.0243	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,194.29370	2,139.337	19.34	0.9218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			62.09370	60.737	19.34	0.0782	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,995.08620	2,941.260	19.25	0.9797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			12.88620	12.660	19.25	0.0203	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,887.28700	1,831.585	19.38	0.8792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			105.08700	102.985	19.38	0.1208	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,143.73990	3,089.883	19.85	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			11.53990	11.283	19.85	0.0178	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			180.63370	179.035	19.59	0.1862	89,517.45	500	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,562.83370	1,507.635	19.59	0.8138	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			740.91580	746.666	21.85	0.4775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			783.11580	735.266	21.85	0.5225	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,303.27190	2,248.544	19.33	0.9336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			51.07190	49.944	19.33	0.0664	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			331.87560	330.950	20.18	0.2895	1,489,275.00	4,500	14,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,214.07560	1,159.550	20.18	0.7105	8,696,625.00	7,500	20,710
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			129.23290	126.803	19.40	0.1428	1,141,227.00	9,000	23,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,761.43290	1,705.403	19.40	0.8572	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			837.85930	845.240	22.19	0.5107	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			720.05930	673.840	22.19	0.4893	10,107,604.50	15,000	7,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,535.29540	2,480.977	19.30	0.9541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			33.09540	32.377	19.30	0.0459	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			314.07330	313.028	20.12	0.2785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,246.27330	1,191.628	20.12	0.7215	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			264.28360	262.951	19.94	0.2464	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,346.48360	1,291.551	19.94	0.7536	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			90.99940	89.118	19.37	0.1074	10,248,547.00	115,000	130,670
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,973.19940	1,917.718	19.37	0.8926	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			120.76670	118.444	19.39	0.1352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,802.96670	1,747.044	19.39	0.8648	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			770.69680	776.884	21.96	0.4880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			762.89680	715.484	21.96	0.5120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			40.94670	40.043	19.32	0.0550	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,423.14670	2,368.643	19.32	0.9450	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,252.85090	3,198.985	20.29	0.9838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			10.65090	10.385	20.29	0.0162	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,590.25050	2,620.187	26.66	0.8184	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			232.45050	208.787	26.66	0.1816	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			648.36350	653.227	21.35	0.4361	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			884.26350	835.327	21.35	0.5639	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			126.43790	124.625	19.27	0.1382	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,822.33790	1,766.725	19.27	0.8618	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			698.76730	704.306	21.54	0.4552	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	21/12/2018	Foreign Exchange Option	14.75	Call		844.66730	796.406	21.54	0.5448	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,740.42530	1,684.673	19.30	0.8463	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		144.52530	142.573	19.30	0.1537	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		2,016.06090	1,961.063	18.95	0.8870	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		100.66090	99.563	18.95	0.1130	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		440.90440	443.542	20.25	0.3381	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		1,136.30440	1,085.042	20.25	0.6619	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		1,119.80800	1,068.711	20.31	0.6554	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		454.40800	457.211	20.31	0.3446	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		2,894.49810	2,925.985	26.65	0.8283	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		229.89810	207.485	26.65	0.1717	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,323.06230	2,349.792	25.55	0.7746	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		308.46230	281.292	25.55	0.2254	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		789.93510	743.706	21.75	0.5068	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		834.53510	842.206	21.75	0.4932	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		283.74260	283.641	19.66	0.2497	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		1,399.14260	1,345.141	19.66	0.7503	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		87.74900	86.806	18.85	0.1008	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		2,107.14900	2,052.206	18.85	0.8992	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		63.50500	65.321	18.33	0.0776	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		2,354.20500	2,301.621	18.33	0.9224	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		108.19710	110.366	18.42	0.1153	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		2,132.39710	2,079.966	18.42	0.8847	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		555.97820	562.166	20.30	0.3679	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		1,152.07820	1,103.666	20.30	0.6321	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		979.86130	990.537	21.72	0.5082	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		825.96130	782.037	21.72	0.4918	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		81.68830	86.527	18.20	0.0951	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		2,267.78830	2,218.027	18.20	0.9049	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		2,091.31200	2,041.195	18.48	0.8775	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		115.21200	119.695	18.48	0.1225	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		1,220.41360	1,171.293	20.05	0.6578	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		494.31360	499.793	20.05	0.3422	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		976.18400	986.863	21.54	0.4966	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		877.78400	833.563	21.54	0.5034	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		658.20810	666.166	20.32	0.3889	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		1,169.50810	1,122.166	20.32	0.6111	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		95.27670	98.793	17.52	0.1023	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		2,296.57670	2,244.793	17.52	0.8977	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		2,157.87780	2,106.382	17.88	0.8740	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		126.57780	130.382	17.88	0.1260	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		1,308.09820	1,257.985	19.82	0.6608	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		526.79820	531.985	19.82	0.3392	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,098.94330	1,111.358	21.67	0.5171	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		860.24330	817.358	21.67	0.4829	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,478.07930	1,426.896	19.45	0.6981	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			460.77930	465.396	19.45	0.3019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,285.71510	3,227.958	16.21	0.9773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			18.41510	16.458	16.21	0.0227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,027.88730	2,972.020	15.52	0.9714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			20.58730	20.520	15.52	0.0286	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			254.61750	258.904	18.71	0.2009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,871.91750	1,820.404	18.71	0.7991	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,583.92210	3,526.591	17.45	0.9804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			16.62210	15.091	17.45	0.0196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,745.54030	4,689.850	21.57	0.9905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.24030	8.350	21.57	0.0095	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,345.34040	3,287.675	16.46	0.9780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			18.04040	16.175	16.46	0.0220	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			655.24680	663.238	20.10	0.3778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,242.54680	1,194.738	20.10	0.6222	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,399.99300	2,345.285	17.13	0.9040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			92.69300	93.785	17.13	0.0960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,667.74880	1,615.532	19.11	0.7496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			350.44880	354.032	19.11	0.2504	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			922.77130	933.397	20.97	0.4595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			1,030.07130	984.897	20.97	0.5405	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,070.27180	1,082.178	21.37	0.4978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			937.57180	893.678	21.37	0.5022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,865.04200	1,813.586	18.73	0.7974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			257.74200	262.086	18.73	0.2026	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,232.65430	1,246.528	21.78	0.5356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			849.95430	808.028	21.78	0.4644	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			566.40430	573.455	19.77	0.3459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,333.70430	1,284.955	19.77	0.6541	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,293.37170	1,307.956	21.93	0.5486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			820.67170	779.456	21.93	0.4514	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,650.76460	2,595.352	16.46	0.9375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			53.46460	53.852	16.46	0.0625	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,596.11250	1,544.255	19.23	0.7309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			388.81250	392.755	19.23	0.2691	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,615.29600	2,559.961	16.55	0.9334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			57.99600	58.461	16.55	0.0666	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,570.66310	1,518.942	19.28	0.7241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			403.36310	407.442	19.28	0.2759	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,051.43530	1,063.105	21.32	0.4931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			948.73530	904.605	21.32	0.5069	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,475.58040	2,501.100	24.39	0.7250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			462.88040	432.600	24.39	0.2750	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,262.23550	1,214.218	20.02	0.6292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			634.93550	642.718	20.02	0.3708	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,204.67180	2,150.832	17.68	0.8709	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			137.37180	139.332	17.68	0.1291	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,284.62210	2,230.389	17.45	0.8852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			117.32210	118.889	17.45	0.1148	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,508.44130	1,457.071	19.39	0.7068	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			441.14130	445.571	19.39	0.2932	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,344.79930	1,295.390	19.73	0.6577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			557.49930	563.890	19.73	0.3423	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			0.00000	1,170.836	20.19	0.6134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			0.00000	689.336	20.19	0.3866	74,448.33	108	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			0.00000	1,253.294	21.80	0.5370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			0.00000	804.794	21.80	0.4630	173,835.57	216	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,483.91730	2,509.497	24.41	0.7259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			461.21730	430.997	24.41	0.2741	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			890.83070	847.956	21.59	0.4823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,153.53070	1,166.456	21.59	0.5177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			897.85190	854.818	21.55	0.4853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,140.55190	1,153.318	21.55	0.5147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,831.61860	2,859.576	25.00	0.7598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			398.91860	371.076	25.00	0.2402	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			894.33600	851.381	21.57	0.4838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,147.03600	1,159.881	21.57	0.5162	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			34.07210	34.604	16.06	0.0429	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,909.37210	2,853.904	16.06	0.9571	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			766.76870	775.842	20.37	0.4079	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,186.06870	1,139.042	20.37	0.5921	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,395.66200	1,345.072	19.64	0.6642	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			556.36200	561.872	19.64	0.3358	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,228.90330	1,242.773	21.66	0.5272	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			888.20330	845.973	21.66	0.4728	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			145.24900	147.685	17.69	0.1322	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,234.54900	2,180.885	17.69	0.8678	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			158.21240	160.863	17.75	0.1401	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,205.51240	2,151.963	17.75	0.8599	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			887.27590	898.840	20.42	0.4264	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,200.67590	1,155.140	20.42	0.5736	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,486.54370	1,436.555	19.46	0.6682	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			583.14370	590.254	19.46	0.3318	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,370.32160	1,386.510	21.64	0.5372	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			913.72160	872.810	21.64	0.4628	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			142.23270	147.326	17.33	0.1264	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,375.63270	2,323.626	17.33	0.8736	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,313.06260	2,261.237	17.49	0.8626	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			159.66260	164.937	17.49	0.1374	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			295.93910	302.001	18.47	0.2109	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,959.33910	1,908.301	18.47	0.7891	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,575.52960	1,524.975	19.35	0.6719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			609.62960	617.175	19.35	0.3281	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,513.60200	1,531.023	21.71	0.5460	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			939.50200	898.823	21.71	0.4540	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			210.93510	215.259	17.59	0.1605	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,286.83510	2,233.059	17.59	0.8395	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,391.72210	2,337.369	17.30	0.8591	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			175.82210	179.569	17.30	0.1409	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,011.64100	1,024.425	20.55	0.4424	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,217.54100	1,172.225	20.55	0.5576	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			42.08110	42.646	15.48	0.0467	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,124.08110	3,066.446	15.48	0.9533	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			448.60630	454.326	18.80	0.2635	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			699.26530	707.545	19.51	0.3518	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,523.56530	1,473.445	19.51	0.6482	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,831.74990	1,779.271	18.86	0.7291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			246.09300	250.923	17.73	0.1760	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			910.59840	922.187	20.15	0.4111	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,334.89840	1,288.087	20.15	0.5889	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			506.48500	512.811	18.98	0.2858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,770.78500	1,718.711	18.98	0.7142	0.00	0	500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,611.36650	1,629.753	21.80	0.5553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,330.01320	2,275.995	17.51	0.8396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,623.65650	2,568.239	16.76	0.8893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			129.35650	132.339	16.76	0.1107	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,359.64230	1,375.300	21.27	0.5103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			1,053.94230	1,011.200	21.27	0.4897	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,250.39300	2,196.823	17.73	0.8240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			18.50140	18.612	19.25	0.0182	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,023.51840	2,966.758	15.83	0.9391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			59.21840	60.858	15.83	0.0609	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,442.53250	2,387.931	17.22	0.8601	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			178.23250	182.031	17.22	0.1399	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			215.71320	220.095	17.51	0.1604	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			779.47140	789.701	19.76	0.3758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,443.77140	1,395.601	19.76	0.6242	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,527.92770	1,545.433	21.63	0.5411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			972.22770	931.333	21.63	0.4589	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,572.80140	4,514.512	19.25	0.9818	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			680.34860	688.439	19.46	0.3458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,555.29550	1,504.889	19.43	0.6572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			670.99550	678.989	19.43	0.3428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			467.44990	473.372	18.86	0.2709	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,405.97920	1,422.159	21.37	0.5191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			1,030.27920	988.059	21.37	0.4809	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,549.96100	1,499.605	19.45	0.6557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			675.66100	683.705	19.45	0.3443	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,544.64860	1,494.339	19.46	0.6542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			935.66650	895.653	21.80	0.4447	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,862.90630	1,810.226	18.80	0.7365	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,127.86510	1,141.509	20.66	0.4557	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,230.66510	1,185.509	20.66	0.5443	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,653.96040	1,602.736	19.25	0.6754	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			631.16040	638.736	19.25	0.3246	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,646.35650	1,664.956	21.76	0.5537	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			959.15650	918.956	21.76	0.4463	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			189.20520	193.237	17.20	0.1439	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,462.00520	2,407.237	17.20	0.8561	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			241.94970	245.151	17.56	0.1700	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,330.84970	2,275.151	17.56	0.8300	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,998.27720	2,020.088	22.41	0.6028	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			841.27720	804.088	22.41	0.3972	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,156.40480	2,102.481	18.08	0.7926	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			323.40480	328.481	18.08	0.2074	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,787.80620	1,807.281	21.81	0.5596	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			987.70620	947.581	21.81	0.4404	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			206.81060	210.665	17.16	0.1475	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,546.71060	2,490.965	17.16	0.8525	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,252.83280	1,266.780	20.74	0.4672	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,252.73280	1,207.080	20.74	0.5328	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,744.68220	1,692.875	19.17	0.6795	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			654.78220	662.575	19.17	0.3205	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			272.87870	277.753	17.60	0.1792	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,374.87870	2,320.053	17.60	0.8208	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			770.56070	779.614	19.40	0.3505	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,656.96070	1,605.914	19.40	0.6495	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,944.08190	1,964.949	22.01	0.5759	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			960.48190	921.249	22.01	0.4241	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,827.18040	1,775.371	19.13	0.6830	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			676.48040	683.871	19.13	0.3170	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,939.51180	1,958.573	21.95	0.5665	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			1,010.21180	970.073	21.95	0.4335	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			220.59590	226.471	17.15	0.1503	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,621.29590	2,567.971	17.15	0.8497	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,386.35210	1,400.079	20.91	0.4792	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,267.05210	1,221.579	20.91	0.5208	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			304.75410	310.988	17.66	0.1874	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,421.45410	2,368.889	17.66	0.8126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,059.34530	3,002.878	16.26	0.9045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			124.54530	125.378	16.26	0.0955	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,626.95540	1,641.468	21.32	0.5123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,191.75540	1,148.968	21.32	0.4877	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			2,031.62490	1,979.501	18.74	0.7222	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			566.82490	572.001	18.74	0.2778	57,200.12	100	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,632.01890	2,654.520	23.05	0.6383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			836.81890	802.020	23.05	0.3617	80,202.00	100	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,707.12380	4,649.285	17.49	0.9801	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			22.32380	21.785	17.49	0.0199	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,344.79470	2,291.444	17.92	0.7901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			369.99470	373.943	17.92	0.2099	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,357.98210	2,304.543	17.88	0.7928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			363.18210	367.043	17.88	0.2072	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,417.01920	1,429.513	20.92	0.4770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,301.81920	1,257.013	20.92	0.5230	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,351.37920	2,297.984	17.90	0.7915	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			366.57920	370.484	17.90	0.2085	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,510.53420	1,522.661	21.07	0.4868	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,293.43420	1,249.761	21.07	0.5132	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,911.51550	1,861.250	19.10	0.6869	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			698.61550	704.150	19.10	0.3131	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,042.25130	1,003.736	22.10	0.4303	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,079.35130	2,096.636	22.10	0.5697	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			239.45030	240.940	17.13	0.1523	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,702.35030	2,648.040	17.13	0.8477	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			338.27140	339.809	17.70	0.1934	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,475.17140	2,421.109	17.70	0.8066	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,994.61310	1,946.511	19.08	0.6905	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			719.51310	723.911	19.08	0.3095	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,241.58140	2,257.262	22.29	0.5750	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,066.68140	1,029.862	22.29	0.4250	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			375.92640	375.903	17.81	0.2015	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,511.02640	2,458.503	17.81	0.7985	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,785.30410	2,730.378	17.19	0.8452	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			260.20410	257.778	17.19	0.1548	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,655.55240	1,666.264	21.28	0.4966	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,310.65240	1,268.864	21.28	0.5034	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,379.94490	2,393.896	22.43	0.5780	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,093.24490	1,057.796	22.43	0.4220	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			277.12870	275.572	17.30	0.1573	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,860.42870	2,809.472	17.30	0.8427	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,779.35660	1,788.599	21.44	0.5030	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,332.65660	1,292.499	21.44	0.4970	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,071.48680	2,024.233	19.05	0.6940	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			738.18680	740.333	19.05	0.3060	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			411.97120	411.226	17.91	0.2078	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,561.27120	2,511.426	17.91	0.7922	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,813.36580	3,762.697	16.42	0.9355	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			91.96580	89.197	16.42	0.0645	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,448.82880	2,400.335	18.23	0.7662	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			497.42880	496.835	18.23	0.2338	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,445.91640	1,404.799	21.15	0.5239	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,641.02000	1,647.861	21.16	0.4771	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,438.93400	1,397.926	21.18	0.5219	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,647.53400	1,654.426	21.18	0.4781	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,634.51640	1,641.299	21.15	0.4761	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,775.31800	2,790.415	22.99	0.6120	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			1,006.71800	973.915	22.99	0.3880	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,046.84110	5,071.929	26.80	0.7449	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			658.24110	635.429	26.80	0.2551	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,442.42000	1,401.361	21.16	0.5229	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,154.05450	2,108.789	19.02	0.6977	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			756.55450	757.289	19.02	0.3023	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,525.72720	2,537.440	22.56	0.5806	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,123.22720	1,088.941	22.56	0.4194	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			292.45710	291.786	17.35	0.1590	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,939.95710	2,893.286	17.35	0.8410	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,917.51300	1,924.890	21.59	0.5098	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,355.01300	1,316.390	21.59	0.4902	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			446.14230	445.628	18.00	0.2135	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,607.74230	2,561.328	18.00	0.7865	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			480.58790	478.281	18.08	0.2185	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,650.38790	2,605.281	18.08	0.7815	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			515.14740	511.463	18.15	0.2231	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,697.14740	2,654.063	18.15	0.7769	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			550.63020	544.735	18.21	0.2273	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,744.83020	2,702.835	18.21	0.7727	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			581.36090	575.071	18.26	0.2311	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,779.76090	2,740.271	18.26	0.7689	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			616.59210	609.151	18.32	0.2345	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,833.29210	2,796.151	18.32	0.7655	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,339.39770	1,334.728	20.23	0.3755	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,144.58570	2,111.462	20.21	0.6263	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,327.88570	1,323.262	20.21	0.3737	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,140.33620	2,107.193	20.22	0.6254	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,333.63620	1,328.993	20.22	0.3746	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,136.09770	2,102.928	20.23	0.6245	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,473.73400	1,463.680	20.42	0.3846	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,172.83400	2,139.080	20.42	0.6154	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,321.88800	2,285.108	20.43	0.6271	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,474.68800	1,463.908	20.43	0.3729	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,318.15560	2,281.390	20.45	0.6263	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,480.95560	1,470.190	20.45	0.3737	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,314.42510	2,277.162	20.46	0.6255	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,487.22510	1,475.962	20.46	0.3745	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											118,264,081.11	374,948	4,041,125
Total \$ / R											1,658,824,619.31	479,873	4,855,727
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			14.65820		14.71100			0.0000	0.00	0	365
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			14.82860		14.88220			0.0000	0.00	0	70
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			15.01150		15.06730			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			15.18590		15.24430			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	435
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			83,749.28610	77,406.285	21.34	0.7726	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			13,649.28610	12,586.286	21.34	0.2274	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			83,037.75600	76,689.695	21.36	0.7689	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			13,937.75600	12,869.695	21.36	0.2311	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			84,464.75190	78,127.046	21.31	0.7763	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			13,364.75190	12,307.046	21.31	0.2237	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			129,576.85160	131,093.910	23.61	0.6331	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			50,796.85160	46,953.910	23.61	0.3669	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			64,833.48350	60,438.895	22.61	0.4499	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			96,613.48350	97,578.896	22.61	0.5501	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			64,495.05870	60,111.720	22.63	0.4480	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			97,275.05870	98,251.719	22.63	0.5520	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			65,173.76960	60,767.606	22.59	0.4518	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			95,953.76960	96,907.606	22.59	0.5482	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			148,411.10510	143,288.791	19.44	0.6998	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			45,681.10510	46,138.791	19.44	0.3002	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			149,623.82460	144,494.098	19.42	0.7033	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			44,893.82460	45,344.098	19.42	0.2967	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			149,016.26950	143,890.438	19.43	0.7016	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			45,286.26950	45,740.438	19.43	0.2984	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			154,991.52810	149,960.500	19.45	0.6557	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			67,561.52810	68,370.500	19.45	0.3443	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			154,460.28760	149,433.851	19.46	0.6542	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			68,030.28760	68,843.851	19.46	0.3458	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			155,524.99110	150,488.874	19.43	0.6572	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			67,094.99110	67,898.874	19.43	0.3428	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	435
£ / R	On 17/09/2018	Foreign Exchange Future			18.66470		18.65330			0.0000	8,679,085.50	465	197,505
£ / R	On 28/09/2018	Foreign Exchange Future			18.70080		18.68940			0.0000	0.00	0	14
£ / R	On 15/10/2018	Foreign Exchange Future			18.75700		18.74550			0.0000	0.00	0	2
£ / R	On 14/12/2018	Foreign Exchange Future			18.95550		18.94410			0.0000	0.00	0	21,266
£ / R	On 18/03/2019	Foreign Exchange Future			19.28300		19.27330			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			19.59430		19.58600			0.0000	0.00	0	6,156

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 Future			19.93870		19.92720			0.0000	0.00	0	4,645
Total £ / R Future												8,679,085.50	465	234,520
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			715.28720	686.542	20.60	0.6550	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			311.98720	271.842	20.60	0.3450	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			709.39580	680.465	20.61	0.6516	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			316.09580	275.765	20.61	0.3484	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			721.21180	692.654	20.59	0.6584	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			307.91180	267.954	20.59	0.3416	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			1,200.75270	1,186.569	19.82	0.8117	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			161.35270	135.769	19.82	0.1883	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			1,193.14110	1,178.751	19.82	0.8094	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			163.74110	137.951	19.82	0.1906	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			1,208.39120	1,194.413	19.81	0.8140	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			158.99120	133.613	19.81	0.1860	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			856.44060	816.285	20.98	0.5628	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			521.94060	493.285	20.98	0.4372	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,314.03470	1,298.505	19.19	0.6789	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			489.93470	463.005	19.19	0.3211	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,308.07420	1,292.457	19.20	0.6770	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			493.97420	466.957	19.20	0.3230	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,320.01510	1,304.574	19.19	0.6807	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			485.91510	459.073	19.19	0.3193	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,842.11100	1,830.800	18.80	0.7090	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			568.81100	547.800	18.80	0.2910	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,710.46590	2,681.832	21.51	0.7127	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			543.76590	524.832	21.51	0.2873	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,656.08090	1,642.948	18.85	0.6681	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			682.78090	659.948	18.85	0.3319	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,650.40660	1,636.915	18.86	0.6667	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			687.10660	663.915	18.86	0.3333	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,662.04520	1,649.000	18.85	0.6695	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			678.74520	656.001	18.85	0.3305	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,890.40910	1,875.186	19.32	0.6462	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			934.40910	910.886	19.32	0.3538	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,885.11720	1,869.841	19.33	0.6450	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			939.11720	915.541	19.33	0.3550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,895.72050	1,880.545	19.32	0.6473	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			929.72050	906.245	19.32	0.3527	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,206.24820	2,192.854	19.62	0.6488	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,109.04820	1,084.154	19.62	0.3512	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,217.07770	2,203.755	19.61	0.6508	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,099.87770	1,075.056	19.61	0.3492	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,211.65760	2,198.303	19.61	0.6498	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,104.45760	1,079.603	19.61	0.3502	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	1,000
Total £ / R												8,679,085.50	465	235,520
¥ / R	On	23/08/2018	Foreign Exchange Future			0.13200		0.13280			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.13230		0.13310			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13261		0.13340			0.0000	0.00	0	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13500		0.13582			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13776		0.13860			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14040		0.14126			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,873
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			1,282.01200	1,202.315	30.69	0.9882	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			2.01200	2.315	30.69	0.0118	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			412.71330	353.579	33.23	0.6386	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			132.71330	153.579	33.23	0.3614	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			2,280.00020	2,200.000	28.15	1.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			0.00020	0.000	28.15	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			2.68670	2.953	32.69	0.0084	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			1,352.04310	1,274.748	31.62	0.9073	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			42.04310	44.748	31.62	0.0927	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			573.42470	509.217	30.55	0.6087	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			263.42470	279.217	30.55	0.3913	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			2,312.68670	2,232.953	32.69	0.9916	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			540.84730	487.512	22.01	0.6321	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			200.94730	226.712	22.01	0.3679	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			173.26290	148.026	25.95	0.2522	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			833.36290	887.226	25.95	0.7478	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,350.83090	1,272.081	19.17	0.9632	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			10.93090	11.281	19.17	0.0368	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,644.45760	1,578.204	17.67	0.8875	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			62.75760	78.004	17.67	0.1125	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			964.20160	915.716	20.95	0.6459	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			382.50160	415.516	20.95	0.3541	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,600.45890	2,519.094	19.68	0.9693	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			18.75890	18.894	19.68	0.0307	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,124.32900	2,052.096	22.89	0.8092	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			264.62900	276.296	22.89	0.1908	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,447.08200	1,388.513	23.28	0.6607	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			587.38200	612.713	23.28	0.3393	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,951.30880	2,870.774	22.49	0.9181	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			91.60880	94.974	22.49	0.0819	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,634.76090	1,585.264	19.99	0.6964	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			508.36090	545.664	19.99	0.3036	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,182.73130	1,139.774	22.05	0.5455	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,056.33130	1,100.174	22.05	0.4545	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	0.12	Call			2,286.92530	2,221.818	17.70	0.8544	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			160.52530	182.218	17.70	0.1456	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,873
€ / R	On	07/09/2018	Foreign Exchange Future			16.68880		16.63690			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.70170		16.64990			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.72260		16.67310			0.0000	20,552,075.40	1,229	97,836
€ / R	On	25/09/2018	Foreign Exchange Future			16.75070		16.70100			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			17.03370		16.98330			0.0000	0.00	0	37,473
€ / R	On	18/03/2019	Foreign Exchange Future			17.38690		17.33670			0.0000	0.00	0	4,701
€ / R	On	14/06/2019	Foreign Exchange Future			17.72600		17.67720			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.96800		17.91900			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.08090		18.02690			0.0000	0.00	0	0
Total € / R Future												20,552,075.40	1,229	145,300
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			59.71790	39.895	21.10	0.0962	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			1,076.61790	1,108.695	21.10	0.9038	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			68.18370	46.906	20.46	0.1051	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			1,098.08370	1,128.606	20.46	0.8949	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			176.20340	136.136	20.56	0.2248	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			520.57280	457.939	22.20	0.5004	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			433.67280	420.539	22.20	0.4996	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			29.78590	21.244	29.11	0.0379	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			313.93540	297.612	23.32	0.3832	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			750.83540	685.012	23.32	0.6168	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,430.22580	2,476.886	23.76	0.9895	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			7.12580	4.286	23.76	0.0105	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			849.30340	858.736	20.56	0.7752	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			757.92550	692.060	23.35	0.6198	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			316.86960	300.592	23.29	0.3862	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			743.76960	677.992	23.29	0.6138	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			956.52230	971.678	20.25	0.8222	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			133.42230	99.078	20.25	0.1778	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			2,916.68590	2,858.644	29.11	0.9621	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,960.18450	4,911.162	34.60	0.9931	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.28450	3.762	34.60	0.0069	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,176.15060	3,224.683	28.24	0.9954	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.05060	2.083	28.24	0.0046	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			311.02550	294.660	23.35	0.3802	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			231.32490	189.791	20.49	0.2652	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			842.32490	850.491	20.49	0.7348	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			532.38350	528.478	22.35	0.3750	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,439.08350	1,384.778	22.35	0.6250	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			529.86030	525.884	22.37	0.3735	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	Put			1,446.56030	1,392.184	22.37	0.6265	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			534.92010	531.086	22.33	0.3765	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,431.62010	1,377.386	22.33	0.6235	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,678.01420	1,699.417	18.39	0.7268	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			471.31420	442.517	18.39	0.2732	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			423.95730	396.876	18.27	0.2533	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,760.65730	1,783.776	18.27	0.7467	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,671.78130	1,693.052	18.40	0.7253	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			475.08130	446.152	18.40	0.2747	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,665.56630	1,686.710	18.41	0.7237	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			478.86630	449.810	18.41	0.2763	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,627.65900	1,638.152	18.51	0.6473	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			820.45900	782.152	18.51	0.3527	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,622.77590	1,633.167	18.52	0.6460	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			825.57590	787.167	18.52	0.3540	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,632.55180	1,643.146	18.50	0.6487	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			815.35180	777.146	18.50	0.3513	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			483.49460	455.471	17.49	0.2291	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,372.49460	2,393.471	17.49	0.7709	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,634.82420	2,582.505	21.48	0.6220	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			903.82420	900.506	21.48	0.3780	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,235.18150	2,251.597	17.58	0.7468	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			556.18150	523.597	17.58	0.2532	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,579.33390	1,585.743	19.23	0.5730	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,332.43390	1,284.843	19.23	0.4270	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,575.41510	1,581.760	19.24	0.5719	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,338.51510	1,290.860	19.24	0.4281	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,583.25710	1,589.739	19.22	0.5741	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,326.35710	1,278.839	19.22	0.4259	0.00	0	0
Total € / R Option												0.00	0	415,656
Total € / R												20,552,075.40	1,229	560,956
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.66800		10.61800			0.0000	5,355,336.00	502	11,346
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.79580		10.74560			0.0000	10,795.80	1	11,820
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.93790		10.88870			0.0000	0.00	0	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.07710		11.02940			0.0000	0.00	0	4,929
Total AU\$ / R Future												5,366,131.80	503	28,605
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			100.75740	96.588	20.22	0.2584	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			592.75740	538.588	20.22	0.7416	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			98.89100	94.651	20.26	0.2541	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			600.89100	546.651	20.26	0.7459	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			97.05880	92.751	20.30	0.2498	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			609.05880	554.751	20.30	0.7502	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			948.99210	904.159	18.81	0.6998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			208.60400	214.179	18.76	0.3053	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			933.00400	888.379	18.76	0.6947	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			206.58760	212.059	18.79	0.3027	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			940.98760	896.259	18.79	0.6973	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			204.59210	209.959	18.81	0.3002	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			823.06370	854.193	15.60	0.6992	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			284.36370	266.293	15.60	0.3008	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			817.16070	847.717	15.61	0.6964	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			288.46070	269.817	15.61	0.3036	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			811.28870	841.272	15.61	0.6935	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			292.58870	273.372	15.61	0.3065	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			651.88340	623.204	16.39	0.4541	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			667.16040	686.050	16.40	0.5435	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			657.76040	628.950	16.40	0.4565	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			675.43500	694.587	16.37	0.5483	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			646.03500	617.487	16.37	0.4517	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			671.28340	690.304	16.39	0.5459	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												5,366,131.80	503	28,605
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.30560		11.32410			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.46330		11.48240			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,866.36230	1,846.114	18.23	0.9588	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			22.26230	20.514	18.23	0.0412	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,856.78600	1,836.509	18.21	0.9581	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			22.68600	20.909	18.21	0.0419	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,875.94510	1,855.725	18.25	0.9595	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			21.84510	20.125	18.25	0.0405	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,032.32210	1,007.414	16.74	0.7190	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			279.92210	274.114	16.74	0.2810	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,025.84940	1,000.896	16.75	0.7164	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			283.44940	277.596	16.75	0.2836	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,038.82550	1,013.963	16.74	0.7215	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			276.42550	270.663	16.74	0.2785	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			551.68710		559.50050			0.0000	0.00	0	25,000
Total CF CANDO CC01 Future												0.00	0	25,000
Total CF CANDO CC01												0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Future			14.76730		14.82420			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			15.05600		15.11450			0.0000	0.00	0	770
CHF / R	On	18/03/2019	Foreign Exchange Future			15.38550		15.44590			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.70070		15.76360			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,895
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			343.29000	290.718	23.23	0.4122	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			549.09000	553.418	23.23	0.5878	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			339.85580	287.562	23.27	0.4086	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			555.65580	560.262	23.27	0.5914	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			336.45290	284.439	23.31	0.4051	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			562.25290	567.139	23.31	0.5949	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,016.23160	1,956.480	20.48	0.8795	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			111.73160	110.480	20.48	0.1205	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,007.43080	1,947.693	20.47	0.8783	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			112.93080	111.693	20.47	0.1217	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,025.04140	1,965.277	20.50	0.8806	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			110.54140	109.277	20.50	0.1194	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,465.85370	1,410.289	19.42	0.6852	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			499.95370	504.789	19.42	0.3148	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,478.28960	1,422.616	19.41	0.6885	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			492.38960	497.116	19.41	0.3115	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,472.06480	1,416.446	19.42	0.6869	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			496.16480	500.946	19.42	0.3131	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,672.06660	1,617.428	19.15	0.6763	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			628.46660	636.728	19.15	0.3237	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,666.20090	1,611.629	19.16	0.6749	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			632.60090	640.929	19.16	0.3251	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,660.34600	1,605.846	19.16	0.6734	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			636.74600	645.146	19.16	0.3266	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,895
CNH / R	On	17/09/2018	Foreign Exchange Future			2.13420		2.11600			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.15230		2.13870			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.17360		2.16260			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.19350		2.18500			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			621.90560	472.940	19.60	0.4749	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			444.08270	470.435	19.77	0.4932	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			684.08270	528.435	19.77	0.5068	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			408.93870	429.092	19.93	0.4620	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			748.93870	587.092	19.93	0.5380	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			481.90560	514.940	19.60	0.5251	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,440.94060	2,549.165	17.92	0.8875	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			153.94060	126.165	17.92	0.1125	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,354.39590	2,459.875	17.80	0.8791	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			167.39590	136.875	17.80	0.1209	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,528.41180	2,639.208	18.05	0.8955	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			141.41180	116.208	18.05	0.1045	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,502.98120	1,536.803	17.34	0.6277	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			876.98120	800.803	17.34	0.3723	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,606.73360	1,645.290	17.18	0.6555	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			780.73360	709.291	17.18	0.3445	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,554.11100	1,590.279	17.26	0.6416	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			828.11100	754.279	17.26	0.3584	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,583.39420	2,627.513	17.04	0.7697	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			533.39420	492.513	17.04	0.2303	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,510.86610	2,553.405	17.00	0.7602	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			560.86610	518.405	17.00	0.2398	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,656.91770	2,702.590	17.09	0.7791	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			506.91770	467.590	17.09	0.2209	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			758.14140		750.32260			0.0000	0.00	0	25,000
Total CURRENCY CANDO CX05 Future												0.00	0	25,000
Total CURRENCY CANDO CX05												0.00	0	25,000
DKK / R	On	17/09/2018	Foreign Exchange Future			2.25050		2.24260			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.29480		2.28650			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.34280		2.33460			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38960		2.38070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			249.82560	234.729	22.34	0.2673	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,323.82560	1,229.729	22.34	0.7327	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			227.01990	211.949	22.38	0.2471	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,401.01990	1,306.949	22.38	0.7529	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			205.95120	191.022	22.42	0.2278	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,479.95120	1,386.022	22.42	0.7722	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,294.76620	2,351.550	17.94	0.8430	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			229.76620	203.550	17.94	0.1570	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,216.82330	2,271.665	17.98	0.8311	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			251.82330	223.665	17.98	0.1689	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,140.33310	2,193.172	18.01	0.8187	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			275.33310	245.172	18.01	0.1813	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,694.39330	1,725.374	18.06	0.6290	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			948.39330	897.374	18.06	0.3710	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,801.80550	1,835.638	17.95	0.6536	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			855.80550	807.638	17.95	0.3464	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,746.07040	1,778.320	17.98	0.6415	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			900.07040	850.320	17.98	0.3585	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			620.34150	586.214	17.66	0.2391	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,963.75750	3,020.930	17.58	0.7793	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			556.75750	524.930	17.58	0.2207	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,894.71640	2,950.893	17.62	0.7702	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			587.71640	554.893	17.62	0.2298	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,827.34150	2,882.214	17.66	0.7609	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.86840		1.87510			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.89270		1.89970			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.91860		1.92580			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.94260		1.95020			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			670.39970	594.217	22.63	0.5719	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			419.39970	410.217	22.63	0.4281	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			621.27280	546.073	22.84	0.5400	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			470.27280	462.073	22.84	0.4600	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			724.81950	645.700	22.41	0.6041	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			373.81950	361.700	22.41	0.3959	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,437.12100	3,367.707	20.35	0.9568	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			40.12100	40.707	20.35	0.0432	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,342.51710	3,272.992	20.31	0.9519	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			45.51710	45.992	20.31	0.0481	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,248.50410	3,178.842	20.26	0.9466	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			51.50410	51.841	20.26	0.0534	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,930.89710	1,864.988	19.53	0.7049	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			572.89710	578.988	19.53	0.2951	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,871.00460	1,805.712	19.63	0.6913	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			613.00460	619.712	19.63	0.3087	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,992.36030	1,925.859	19.43	0.7185	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			534.36030	539.859	19.43	0.2815	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,450.28170	2,381.316	18.85	0.7458	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			548.28170	555.316	18.85	0.2542	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,386.60710	2,318.235	18.94	0.7344	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			584.60710	592.235	18.94	0.2656	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,515.33450	2,445.791	18.77	0.7571	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			513.33450	519.791	18.77	0.2429	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.14480		0.14510			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14450		0.14440			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14420		0.14340			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14410		0.14280			0.0000	154,187.00	1,070	1,628
Total KES / R Future												154,187.00	1,070	2,190
Total KES / R												154,187.00	1,070	2,190
NOK/R	On	17/09/2018	Foreign Exchange Future			1.73860		1.74120			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.76530		1.76780			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.79420		1.79680			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82190		1.82460			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.67360		9.64400			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.78860		9.75870			0.0000	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Future			9.91850		9.88870			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			10.04630		10.01710			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			143.16840	134.454	20.84	0.3472	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			429.16840	390.854	20.84	0.6528	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			140.47340	131.701	20.89	0.3415	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			436.47340	398.102	20.89	0.6585	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			145.91150	137.260	20.80	0.3529	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			421.91150	383.660	20.80	0.6471	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			929.82660	948.354	17.37	0.8344	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			101.12660	89.754	17.37	0.1656	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			921.98380	940.347	17.37	0.8315	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			103.28380	91.747	17.37	0.1685	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			937.70350	956.394	17.36	0.8372	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			99.00350	87.794	17.36	0.1628	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Put			365.24230	346.603	17.30	0.3595	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Call			724.56180	736.009	17.27	0.6466	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Put			355.86180	337.509	17.27	0.3534	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Call			719.23690	730.539	17.29	0.6436	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Put			360.53690	342.039	17.29	0.3564	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Call			713.94230	725.103	17.30	0.6405	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			702.06290	710.432	17.83	0.5632	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			604.96290	584.132	17.83	0.4368	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			697.74710	706.023	17.85	0.5608	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			610.64710	589.723	17.85	0.4392	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			706.40060	714.868	17.82	0.5657	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			599.30060	578.568	17.82	0.4343	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			1.35700		1.35900			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.36560		1.36800			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.37600		1.37860			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.38580		1.38840			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	Put			110.00000	130.000		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			210.00000	230.000		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			10.00000	30.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,080.00000	1,056.000		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			980.00000	956.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,180.00000	1,156.000		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			386.00000	360.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			286.00000	260.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			486.00000	460.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			684.00000	658.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			584.00000	558.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			784.00000	758.000		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			1.27330		1.26800			0.0000	0.00	0	14
Total QUANTO £ / \$ Future												0.00	0	14

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$									0.00	0	14
QUANTO €On 17/09/2018 Foreign Exchange Future			1.14080		1.13340			0.0000	0.00	0	240
Total QUANTO € / \$ Future									0.00	0	240
Total QUANTO € / \$									0.00	0	240
R / ¥ On 23/08/2018 Foreign Exchange Future			7.57770	0.13189	7.53290			0.0000	0.00	0	0
R / ¥ On 06/09/2018 Foreign Exchange Future			7.55720	0.13189	7.51320			0.0000	0.00	0	0
Total R / ¥ Future									0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.70	Put		0.13189	11,671.21120	11,224.954	34.18	0.9981	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.70	Call		0.13189	0.21120	1.954	34.18	0.0019	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.27	Put		0.13189	7,390.98920	6,942.573	29.69	0.9824	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.27	Call		0.13189	19.98920	19.573	29.69	0.0176	0.00	0	13,000
R / ¥ On 23/08/2018 Foreign Exchange Option	8.07	Call		0.13189	35.30640	38.351	25.17	0.0369	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.07	Put		0.13189	5,406.30640	4,961.351	25.17	0.9631	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.30	Call		0.13189	18.60860	18.000	30.37	0.0160	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.30	Put		0.13189	7,689.60860	7,241.000	30.37	0.9840	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.35	Put		0.13189	8,182.79610	7,738.789	31.50	0.9862	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.35	Call		0.13189	11.79610	15.789	31.50	0.0138	0.00	0	20,000
R / ¥ On 23/08/2018 Foreign Exchange Option	8.31	Call		0.13189	17.02280	17.519	30.59	0.0155	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.31	Put		0.13189	7,788.02280	7,340.519	30.59	0.9845	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.32	Call		0.13189	15.55570	17.059	30.82	0.0151	0.00	0	0
R / ¥ On 23/08/2018 Foreign Exchange Option	8.32	Put		0.13189	7,886.55570	7,440.059	30.82	0.9849	0.00	0	0
R / ¥ On 06/09/2018 Foreign Exchange Option	8.26	Put		0.13189	7,523.36180	7,098.177	21.50	0.9553	0.00	0	0
R / ¥ On 06/09/2018 Foreign Exchange Option	8.26	Call		0.13189	55.36180	70.176	21.50	0.0447	0.00	0	25,000
Total R / ¥ Option									0.00	0	58,000
Total R / ¥									0.00	0	58,000
R / ¥EN On 17/09/2018 Foreign Exchange Future			7.54100	0.13189	7.49630			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		0.13189	32.59940	34.854	21.50	0.0202	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.13189	11,169.59940	10,724.854	21.50	0.9798	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.13189	32.08220	34.244	21.61	0.0198	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.13189	11,269.08220	10,824.244	21.61	0.9802	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.13189	33.13010	35.482	21.40	0.0206	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.13189	11,070.13010	10,625.482	21.40	0.9794	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.13189	118.08980	157.932	19.13	0.0829	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.13189	6,855.08980	6,447.932	19.13	0.9171	0.00	0	0
Total R / ¥EN Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN									0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			10.67030		10.65310			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			10.81780		10.79890			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.97950		10.96150			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.13550		11.11810			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			698.41740	704.715	18.77	0.8840	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.00	Put			45.31740	34.415	18.77	0.1160	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Call			690.06210	695.902	18.75	0.8806	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	10.01	Put			46.96210	35.602	18.75	0.1194	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Call			706.81630	713.561	18.79	0.8873	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Option	9.99	Put			43.71630	33.261	18.79	0.1127	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,472.23900	1,488.092	18.18	0.9237	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			43.33900	40.292	18.18	0.0763	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,463.06200	1,478.781	18.15	0.9225	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			44.16200	40.981	18.15	0.0775	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,481.43020	1,497.413	18.20	0.9249	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			42.53020	39.613	18.20	0.0751	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			930.79560	935.472	17.17	0.6993	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			309.29560	295.972	17.17	0.3007	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			924.59560	929.183	17.17	0.6966	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			313.09560	299.683	17.17	0.3034	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			937.02430	941.790	17.16	0.7019	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			305.52430	292.290	17.16	0.2981	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,346.02920	1,355.418	16.76	0.7809	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			237.92920	229.918	16.76	0.2191	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,360.35050	1,370.104	16.76	0.7848	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			232.25050	224.604	16.76	0.2152	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,353.06540	1,362.750	16.76	0.7828	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			234.96540	227.250	16.76	0.2172	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			2.48410		2.36550			0.0000	0.00	0	5,270
TRY / R On 14/12/2018 Foreign Exchange Future			2.35610		2.24520			0.0000	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Future			2.23720		2.13440			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.14570		2.04430			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	5,270
TRY / R On 17/09/2018 Foreign Exchange Option	3.36	Call			0.46260	3.401	50.35	0.0255	0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Option	3.36	Put			994.96260	879.301	50.35	0.9745	0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Option	3.37	Call			0.43080	3.227	50.35	0.0243	0.00	0	0
TRY / R On 17/09/2018 Foreign Exchange Option	3.37	Put			1,004.93080	889.127	50.35	0.9757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.49660	3.584	50.35	0.0267	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			984.99660	869.484	50.35	0.9733	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			23.57840	31.027	34.48	0.1418	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			748.37840	644.927	34.48	0.8582	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			22.82440	30.242	34.56	0.1386	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			757.62440	654.142	34.56	0.8614	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			24.35540	31.836	34.41	0.1451	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			739.15540	635.736	34.41	0.8549	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			50.45900	64.323	30.77	0.2335	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			646.05900	557.123	30.77	0.7665	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			49.56990	63.111	30.85	0.2296	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			655.16990	565.911	30.85	0.7704	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			51.37010	65.564	30.68	0.2375	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			636.97010	548.364	30.68	0.7625	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			7.86190	12.127	31.07	0.0526	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,493.56190	1,396.427	31.07	0.9474	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			7.67000	11.845	31.07	0.0515	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,503.37000	1,406.145	31.07	0.9485	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			8.05850	12.416	31.07	0.0537	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,483.75850	1,386.716	31.07	0.9463	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	5,270
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.40470		1.41300			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.35700		1.36490			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.30480		1.31210			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.26210		1.26960			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 575 312 017.90	108,192	1,292,014
Total Options												118 264 081.11	374,948	4,515,781
Grand Total:												1,693,576,099.01	483,140	5,807,795