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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/08/2018 Foreign Exchange Future			14.60830		14.77700			0.0000	8,764,980.00	600	0
\$ / R On 23/08/2018 Foreign Exchange Future			14.64580		14.77900			0.0000	0.00	0	0
\$ / R On 24/08/2018 Foreign Exchange Future			14.64780		14.78100			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			14.65580		14.78890			0.0000	17,132,630.20	1,169	0
\$ / R On 30/08/2018 Foreign Exchange Future			14.65970		14.79300			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.66170		14.79500			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.66770		14.80110			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.67370		14.80710			0.0000	4,402,110.00	300	300
\$ / R On 07/09/2018 Foreign Exchange Future			14.67560		14.80920			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.68760		14.82130			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.69550		14.82940			0.0000	1,716,346,227.00	116,794	515,365
\$ / R On 25/09/2018 Foreign Exchange Future			14.71150		14.84540			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.71730		14.85140			0.0000	17,204,523.70	1,169	2,863
\$ / R On 02/10/2018 Foreign Exchange Future			14.72510		14.85930			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.74450		14.87920			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.75420		14.88910			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.76390		14.89910			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.76980		14.90500			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.77760		14.91280			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.78160		14.91680			0.0000	0.00	0	3,808
\$ / R On 01/11/2018 Foreign Exchange Future			14.78350		14.91880			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Future			14.79140		14.92660			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.80710		14.94240			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			14.81290		14.94830			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			14.81880		14.95420			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.83840		14.97400			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.84030		14.97590			0.0000	0.00	0	7,004
\$ / R	On	11/12/2018	Foreign Exchange Future			14.86180		14.99770			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.86770		15.00360			0.0000	31,251,905.40	2,102	129,749
\$ / R	On	21/12/2018	Foreign Exchange Future			14.88130		15.01750			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.90090		15.03730			0.0000	0.00	0	2,387
\$ / R	On	02/01/2019	Foreign Exchange Future			14.90480		15.04120			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.93600		15.07290			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.95940		15.09660			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.96140		15.09860			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.98680		15.12430			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.01630		15.15440			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.05240		15.19100			0.0000	150,524.00	10	8,610
\$ / R	On	27/03/2019	Foreign Exchange Future			15.07040		15.20930			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.07440		15.21340			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			15.08250		15.22150			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.13850		15.27840			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.20090		15.34180			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.20700		15.34800			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.22940		15.37080			0.0000	9,137,640.00	600	19,510
\$ / R	On	28/06/2019	Foreign Exchange Future			15.25790		15.39970			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.26400		15.40590			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.26810		15.41010			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.32510		15.46800			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.32710		15.47000			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.35150		15.49480			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.38780		15.53230			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.39450		15.53920			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			15.42580		15.57170			0.0000	0.00	0	10,138
\$ / R	On	30/09/2019	Foreign Exchange Future			15.45710		15.60420			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.46160		15.60890			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.52640		15.67620			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.59130		15.74350			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.59800		15.75050			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.62260		15.77600			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.66280		15.81780			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.66730		15.82240			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.73210		15.88980			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.80150		15.96170			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			15.87080		16.03370			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.93120		16.09640			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.00720		16.17530			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			16.02960		16.19850			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.13240		16.30530			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.24890		16.42520			0.0000	0.00	0	0
Total \$ / R Future												1,804,390,540.30	122,744	802,415
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			0.33530	0.000	31.46	0.0000	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			1,217.33530	1,048.300	31.46	1.0000	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			2.70740	0.270	39.27	0.0018	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			1,571.70740	1,436.070	39.27	0.9982	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Put			33.42040	41.396	30.76	0.1635	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Call			614.42040	489.196	30.76	0.8365	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Call			388.00920	263.827	29.64	0.6340	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Put			107.00920	116.026	29.64	0.3660	0.00	0	20,000
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			162.07020	87.695	28.38	0.2452	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			473.17020	531.895	28.38	0.7548	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			5.02170	3.660	32.07	0.0146	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			1,563.92170	1,429.460	32.07	0.9854	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Put			196.87620	207.651	24.95	0.4459	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Call			399.87620	277.351	24.95	0.5541	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Put			188.18020	197.495	24.84	0.4326	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Call			411.18020	287.195	24.84	0.5674	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Call			322.37380	212.206	25.79	0.4575	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Put			269.37380	292.506	25.79	0.5425	0.00	0	7,500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			18.42200	10.506	24.06	0.0416	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			1,163.42200	1,022.206	24.06	0.9584	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			633.20390	492.218	22.99	0.7684	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			88.20390	80.518	22.99	0.2316	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,299.66840	1,402.983	30.56	0.9534	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,021.06500	875.575	22.29	0.9435	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			1,793.45000	1,914.205	33.59	0.9807	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			18.45000	5.905	33.59	0.0193	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			44.66840	14.683	30.56	0.0466	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			139.90040	138.890	23.90	0.3367	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Call			514.90040	380.590	23.90	0.6633	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,798.65230	1,664.599	30.49	0.9892	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			3.65230	2.899	30.49	0.0108	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			26.06500	13.875	22.29	0.0565	0.00	0	1,000
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			1.03730	0.718	30.14	0.0027	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			2,332.13730	2,198.418	30.14	0.9973	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			15.48800	13.486	24.01	0.0427	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			1,382.58800	1,247.186	24.01	0.9573	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			1,392.16440	1,256.876	24.07	0.9583	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			15.06440	13.176	24.07	0.0417	0.00	0	10,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,726.23150	1,591.327	25.11	0.9812	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			7.03150	5.727	25.11	0.0188	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			16.71610	14.767	23.62	0.0457	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	07/09/2018	Foreign Exchange Option	13.45	Call			1,375.91610	1,240.367	23.62	0.9543	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			11.44270	10.424	24.11	0.0331	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			4.79610	3.508	25.98	0.0118	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			1,500.64270	1,366.024	24.11	0.9669	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			54.16140	46.323	21.93	0.1273	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			963.36140	821.923	21.93	0.8727	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			42.46440	36.261	22.31	0.1026	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			1,051.66440	911.861	22.31	0.8974	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,913.99610	1,779.108	25.98	0.9882	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			11.84950	11.814	21.78	0.0356	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,533.14950	1,399.414	21.78	0.9644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			423.69140	326.252	24.70	0.4489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			454.29140	490.752	24.70	0.5511	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			419.59530	322.697	24.74	0.4451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			460.19530	497.197	24.74	0.5549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			427.82360	329.842	24.66	0.4526	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			448.42360	484.342	24.66	0.5474	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,428.84020	1,522.343	29.43	0.8664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			118.24020	77.843	29.43	0.1336	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,988.21830	1,851.036	22.99	0.9838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			8.81830	5.536	22.99	0.0162	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,829.73740	3,695.733	32.92	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.33740	0.233	32.92	0.0006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,879.62560	1,741.950	22.23	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			10.22560	6.450	22.23	0.0191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			632.54690	684.157	25.82	0.6484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			321.94690	239.657	25.82	0.3516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,334.99520	2,198.993	25.40	0.9902	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			5.59520	3.493	25.40	0.0098	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,225.83950	2,089.522	24.64	0.9886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			6.43950	4.022	24.64	0.0114	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,280.86120	1,368.688	28.84	0.8416	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			140.26120	94.188	28.84	0.1584	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,341.31480	1,431.556	29.08	0.8523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			130.71480	87.056	29.08	0.1477	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,186.18070	2,049.737	24.37	0.9879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			6.78070	4.237	24.37	0.0121	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			44.25720	40.961	21.13	0.0985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,223.65720	1,086.461	21.13	0.9015	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,154.26810	1,017.424	21.31	0.8812	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			54.86810	51.924	21.31	0.1188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,237.66820	2,348.807	31.03	0.9521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			47.06820	24.307	31.03	0.0479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,487.69300	1,350.729	20.47	0.9563	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			18.29300	15.229	20.47	0.0437	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,376.16610	1,467.739	29.22	0.8581	0.00	0	0

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\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			125.56610	83.239	29.22	0.1419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			3,081.33230	2,946.929	30.58	0.9964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			1.93230	1.429	30.58	0.0036	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,594.71460	1,455.365	20.22	0.9697	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			15.31460	9.865	20.22	0.0303	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,562.43240	1,658.633	29.71	0.8870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			101.83240	64.133	29.71	0.1130	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			16.45500	12.062	20.33	0.0359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,545.85500	1,407.562	20.33	0.9641	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,330.50150	3,196.295	31.36	0.9979	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			1.10150	0.795	31.36	0.0021	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,981.80640	2,847.101	29.89	0.9959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			2.40640	1.601	29.89	0.0041	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,832.42130	2,697.404	28.86	0.9950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			3.02130	1.904	28.86	0.0050	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			3,131.12950	2,996.773	30.74	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			1.72950	1.273	30.74	0.0033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,230.78230	3,096.507	31.05	0.9974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			1.38230	1.007	31.05	0.0026	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,533.75500	2,398.224	26.79	0.9926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			4.35500	2.724	26.79	0.0074	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,350.45220	3,216.258	31.42	0.9980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			1.05220	0.758	31.42	0.0020	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			7.93100	4.967	23.54	0.0144	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			2,067.33100	1,930.467	23.54	0.9856	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			28.63390	25.224	20.79	0.0665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,358.03390	1,220.724	20.79	0.9335	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			8.25150	5.172	23.33	0.0150	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			2,037.65150	1,900.672	23.33	0.9850	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			4.09430	2.563	27.13	0.0070	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,583.49430	2,448.063	27.13	0.9930	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,932.08060	2,797.196	29.55	0.9956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			2.68060	1.696	29.55	0.0044	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,354.85520	2,218.905	25.54	0.9905	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			5.45520	3.405	25.54	0.0095	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			2,156.44980	2,019.907	24.16	0.9874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			7.04980	4.407	24.16	0.0126	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			14.26280	9.145	20.57	0.0279	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,643.66280	1,504.645	20.57	0.9721	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			2,454.21070	2,318.505	26.23	0.9917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			4.81070	3.005	26.23	0.0083	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			10.79830	6.826	21.95	0.0203	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,840.19830	1,702.326	21.95	0.9797	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,958.57940	1,821.269	22.78	0.9831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			9.17940	5.769	22.78	0.0169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			6,659.40000	6,525.500	35.09	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	35.09	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,255.59600	2,119.369	24.85	0.9891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			6.19600	3.869	24.85	0.0109	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,434.33260	2,298.581	26.09	0.9915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			4.93260	3.081	26.09	0.0085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			1,624.07340	1,484.925	20.43	0.9712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			14.67340	9.425	20.43	0.0288	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			38.46430	35.059	21.02	0.0869	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,267.86430	1,130.559	21.02	0.9131	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			934.11810	800.901	21.96	0.7960	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			104.71810	105.401	21.96	0.2040	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			540.15280	584.219	25.26	0.6019	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			369.55280	279.719	25.26	0.3981	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			366.78590	392.827	24.05	0.4885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			496.18590	388.327	24.05	0.5115	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			754.51700	628.477	22.71	0.6988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			175.11700	182.977	22.71	0.3012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,992.56030	2,098.925	30.56	0.9346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			61.96030	34.425	30.56	0.0654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,741.79490	1,603.385	21.26	0.9762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			12.39490	7.885	21.26	0.0238	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			158.88190	165.247	22.56	0.2809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			788.28190	660.747	22.56	0.7191	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			45.49080	42.226	21.15	0.1009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,214.89080	1,077.726	21.15	0.8991	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			271.50460	288.537	23.46	0.4057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			600.90460	484.037	23.46	0.5943	0.00	0	500
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,405.64060	1,493.881	28.58	0.8298	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			161.04060	115.381	28.58	0.1702	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,872.68410	1,734.295	21.98	0.9611	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			21.28410	16.995	21.98	0.0389	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			93.96480	93.969	21.50	0.1657	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,165.36480	1,031.269	21.50	0.8343	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			821.68220	699.966	22.57	0.6823	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			220.28220	232.667	22.57	0.3177	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,044.68740	2,148.121	30.29	0.9010	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			96.08740	65.421	30.29	0.0990	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,552.66440	1,643.335	28.89	0.8418	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			154.06440	110.635	28.89	0.1582	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			340.18290	362.520	23.36	0.4220	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			651.58290	539.820	23.36	0.5780	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			97.82980	98.061	21.53	0.1712	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,149.22980	1,015.361	21.53	0.8288	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			17.67780	14.972	23.02	0.0320	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			2,116.97780	1,980.072	23.02	0.9680	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			77.79580	76.881	20.86	0.1271	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,446.99580	1,311.381	20.86	0.8729	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			65.39090	61.801	20.55	0.1036	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,604.49090	1,466.001	20.55	0.8964	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,757.95150	1,617.949	20.67	0.9110	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			58.85150	54.049	20.67	0.0890	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			207.33830	213.157	21.24	0.2591	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			1,106.43830	977.057	21.24	0.7409	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			405.45890	428.223	22.45	0.4020	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			820.45890	708.023	22.45	0.5980	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			727.22840	770.171	23.75	0.5517	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			580.02840	487.771	23.75	0.4483	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			983.10970	863.872	21.72	0.6657	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			316.30970	332.272	21.72	0.3343	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			510.23550	538.903	22.74	0.4500	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			757.03550	650.503	22.74	0.5500	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,969.81230	1,831.024	20.96	0.9231	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			53.01230	49.424	20.96	0.0769	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			207.88860	214.259	21.08	0.2481	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			1,194.68860	1,065.859	21.08	0.7519	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			172.68950	177.041	20.92	0.2159	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,289.48950	1,158.641	20.92	0.7841	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,276.94050	2,373.404	28.58	0.8526	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			173.74050	135.004	28.58	0.1474	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,797.74380	1,882.410	27.38	0.7964	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			244.54380	194.010	27.38	0.2036	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			41.47710	38.510	21.36	0.0609	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			2,150.27710	2,012.010	21.36	0.9391	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,095.43980	2,186.339	27.85	0.8254	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			212.03980	167.739	27.85	0.1746	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			10.74700	10.024	22.96	0.0172	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,037.34700	2,901.424	22.96	0.9828	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,264.52920	1,134.941	20.89	0.7661	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			197.92920	203.541	20.89	0.2339	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			645.35460	680.486	22.90	0.4908	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			727.75460	627.586	22.90	0.5092	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			576.55790	607.355	22.58	0.4553	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			804.85790	700.255	22.58	0.5447	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			729.55910	630.280	22.98	0.5041	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			671.25910	707.380	22.98	0.4959	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,123.43960	3,987.495	26.65	0.9930	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.13960	4.595	26.65	0.0070	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			91.15310	87.549	20.26	0.1164	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,819.45310	1,680.449	20.26	0.8836	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			587.33370	618.711	22.62	0.4602	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			795.63370	691.611	22.62	0.5398	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			10.19110	9.278	23.00	0.0151	0.00	0	51,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,288.49110	3,152.178	23.00	0.9849	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			647.69620	682.021	22.74	0.4824	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			761.89620	660.821	22.74	0.5176	0.00	0	10,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			139.57970	143.722	20.09	0.1647	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,653.57970	1,522.122	20.09	0.8353	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			313.39030	326.070	20.84	0.2972	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,209.29030	1,086.369	20.84	0.7028	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			1,102.73110	987.303	21.20	0.6621	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			376.83110	397.003	21.20	0.3379	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,025.94320	2,109.376	26.69	0.7783	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,400.21260	1,272.875	20.50	0.7657	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,555.00880	2,649.739	27.86	0.8343	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			220.90880	180.039	27.86	0.1657	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			301.84320	249.676	26.69	0.2217	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			657.58370	692.454	22.48	0.4717	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			813.48370	712.754	22.48	0.5283	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,052.48540	1,916.582	20.18	0.9022	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			76.58540	76.282	20.18	0.0978	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			224.31260	232.575	20.50	0.2343	0.00	0	1,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,394.21750	1,268.255	20.34	0.7496	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			256.51750	266.455	20.34	0.2504	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			828.69070	870.626	22.78	0.5206	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			746.39070	652.427	22.78	0.4794	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			197.46130	204.605	20.08	0.2070	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,545.16130	1,416.405	20.08	0.7930	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,237.66340	1,297.292	24.13	0.6319	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			545.36340	469.092	24.13	0.3681	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,214.07180	1,094.452	20.73	0.6850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			360.47180	376.752	20.73	0.3150	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,405.32800	1,470.484	24.58	0.6627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			498.92800	428.184	24.58	0.3373	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,245.56860	1,123.669	20.62	0.6964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			341.96860	355.969	20.62	0.3036	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,081.27370	1,133.901	23.57	0.5900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			624.87370	541.601	23.57	0.4100	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,152.85430	1,038.000	20.95	0.6622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			399.25430	420.300	20.95	0.3378	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			443.11920	466.454	21.16	0.3607	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			1,096.71920	984.154	21.16	0.6393	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,592.69710	1,463.590	20.00	0.8014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			189.09710	195.890	20.00	0.1986	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			670.48560	704.847	22.14	0.4606	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			874.08560	772.547	22.14	0.5394	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,511.40850	1,383.634	20.14	0.7796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			217.80850	225.934	20.14	0.2204	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			456.76290	480.803	21.23	0.3675	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	14.38	Call			1,080.36290	968.503	21.23	0.6325	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,132.74200	1,997.868	19.78	0.9021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			79.14200	80.168	19.78	0.0979	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,518.68690	1,390.785	20.13	0.7816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			215.08690	223.085	20.13	0.2184	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			615.86800	647.708	21.92	0.4390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			919.46800	815.408	21.92	0.5610	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,778.68440	2,643.910	19.94	0.9624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			25.08440	26.210	19.94	0.0376	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,108.74210	1,162.488	23.66	0.5970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			612.34210	530.188	23.66	0.4030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,473.83380	1,541.266	24.78	0.6757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			477.43380	408.966	24.78	0.3243	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,826.47000	2,691.681	19.95	0.9652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			22.87000	23.981	19.95	0.0348	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,454.00110	1,327.289	20.24	0.7632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			240.40110	249.589	20.24	0.2368	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			792.26500	831.979	22.60	0.5044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			785.86500	689.679	22.60	0.4956	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,094.97570	1,148.160	23.62	0.5935	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			618.57570	535.860	23.62	0.4065	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			237.49740	246.546	20.23	0.2347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,461.09740	1,334.246	20.23	0.7653	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			434.14560	457.017	21.12	0.3561	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			1,107.74560	994.717	21.12	0.6439	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,375.98070	2,241.208	19.85	0.9304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			52.38070	53.508	19.85	0.0696	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,228.41250	1,287.034	24.03	0.6256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			562.01250	484.734	24.03	0.3744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,709.02540	1,577.117	19.82	0.8297	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			155.42540	159.417	19.82	0.1703	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,250.00720	1,309.519	24.10	0.6304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			553.60720	477.219	24.10	0.3696	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			573.81710	603.662	21.75	0.4214	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			957.41710	851.362	21.75	0.5786	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,922.52500	2,787.696	19.97	0.9703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			18.92500	19.996	19.97	0.0297	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			878.04620	921.811	22.90	0.5323	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			731.64620	639.511	22.90	0.4677	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			568.66480	598.264	21.73	0.4192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			962.26480	855.964	21.73	0.5808	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,999.79320	2,864.926	19.99	0.9740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			16.19320	17.226	19.99	0.0260	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,899.10560	1,764.125	19.72	0.8669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			115.50560	116.425	19.72	0.1331	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,019.16420	2,884.286	20.00	0.9748	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			15.56420	16.586	20.00	0.0252	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			642.89360	675.995	22.03	0.4498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			896.49360	793.695	22.03	0.5502	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			563.53600	592.887	21.71	0.4170	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			967.13600	860.587	21.71	0.5830	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			2,001.63970	1,866.701	19.75	0.8835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			98.03970	99.001	19.75	0.1165	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			484.71910	510.181	21.36	0.3811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			1,048.31910	937.881	21.36	0.6189	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			352.99760	368.358	20.68	0.3104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,226.59760	1,106.059	20.68	0.6896	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			692.95510	728.333	22.23	0.4691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			856.55510	756.033	22.23	0.5309	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,312.10030	2,177.306	19.83	0.9237	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			58.50030	59.606	19.83	0.0763	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,118.09340	2,981.383	20.02	0.9788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			14.49340	13.683	20.02	0.0212	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			120.21800	121.130	19.72	0.1374	0.00	0	23,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,873.81800	1,738.830	19.72	0.8626	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,266.63590	3,129.882	20.62	0.9814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			13.03590	12.182	20.62	0.0186	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			165.30700	171.009	19.88	0.1795	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,668.90700	1,538.709	19.88	0.8205	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			290.01060	301.544	20.43	0.2707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,343.61060	1,219.244	20.43	0.7293	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,421.93110	2,287.170	19.86	0.9349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			48.33110	49.470	19.86	0.0651	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			306.74100	319.069	20.50	0.2816	0.00	0	14,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,310.34100	1,186.769	20.50	0.7184	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			112.44140	113.366	19.73	0.1302	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,916.04140	1,781.066	19.73	0.8698	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			786.29000	825.713	22.58	0.5024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			789.89000	693.413	22.58	0.4976	0.00	0	7,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,655.28010	2,520.532	19.91	0.9542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			31.68010	32.832	19.91	0.0458	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,375.66860	3,238.902	21.06	0.9830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			12.06860	11.202	21.06	0.0170	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			243.32760	252.653	20.25	0.2389	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,446.92760	1,320.353	20.25	0.7611	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			85.09620	86.101	19.77	0.1038	0.00	0	146,370
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			2,088.69620	1,953.801	19.77	0.8962	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,435.64090	1,501.816	24.67	0.6685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			489.24090	419.516	24.67	0.3315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			721.53460	758.176	22.34	0.4796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			835.13460	735.876	22.34	0.5204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			38.96620	40.122	19.89	0.0544	0.00	0	26,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,542.56620	2,407.822	19.89	0.9456	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,499.31220	2,590.330	27.20	0.8129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			262.91220	218.030	27.20	0.1871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,123.90640	1,989.029	19.78	0.9010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			80.30640	81.329	19.78	0.0990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			762.14670	667.699	22.73	0.4835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			828.54670	869.999	22.73	0.5165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,271.73920	1,332.135	24.17	0.6352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			545.33920	469.835	24.17	0.3648	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			758.26720	664.107	22.75	0.4815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			834.66720	876.407	22.75	0.5185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			754.40440	660.532	22.77	0.4795	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			840.80440	882.832	22.77	0.5205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			713.21830	622.531	23.01	0.4580	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			909.61830	954.831	23.01	0.5420	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			1,017.15740	908.159	21.49	0.6054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			513.55740	540.459	21.49	0.3946	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,807.09440	1,672.097	19.70	0.8505	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			133.49440	134.397	19.70	0.1495	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,185.64630	1,242.466	23.90	0.6157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			579.24630	500.166	23.90	0.3843	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,158.86960	1,043.529	20.92	0.6645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			395.26960	415.829	20.92	0.3355	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,115.65040	1,169.677	23.68	0.5987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			609.25040	527.377	23.68	0.4013	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,582.47730	1,653.341	25.09	0.6949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			446.07730	381.041	25.09	0.3051	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			933.52440	828.717	21.86	0.5676	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			599.92440	631.017	21.86	0.4324	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			846.96140	889.279	22.79	0.5225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			750.56140	656.979	22.79	0.4775	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,815.37880	1,680.380	19.70	0.8520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			131.77880	132.680	19.70	0.1480	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,183.16500	1,065.899	20.84	0.6736	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			379.56500	398.199	20.84	0.3264	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,921.32120	1,999.900	25.95	0.7465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			364.92120	307.600	25.95	0.2535	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,207.84300	1,088.687	20.75	0.6828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			364.24300	380.987	20.75	0.3172	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,360.26640	1,423.879	24.44	0.6537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			513.86640	441.579	24.44	0.3463	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,171.51860	1,227.761	23.86	0.6124	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			585.11860	505.461	23.86	0.3876	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,482.52130	1,355.270	20.19	0.7714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			228.92130	237.570	20.19	0.2286	0.00	0	700
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,851.82240	1,718.486	19.64	0.8514	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	13.30	Put			134.32240	137.186	19.64	0.1486	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			605.36390	635.863	21.68	0.4278	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			962.86390	857.163	21.68	0.5722	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			117.67380	120.345	19.63	0.1338	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,935.17380	1,801.645	19.63	0.8662	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			653.63340	686.393	21.88	0.4470	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			921.13340	817.693	21.88	0.5530	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,129.79670	1,997.851	19.34	0.8902	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			92.49670	96.951	19.34	0.1098	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			410.07030	429.106	20.52	0.3301	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,227.37030	1,110.006	20.52	0.6699	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,209.41350	1,093.477	20.58	0.6634	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			422.11350	442.577	20.58	0.3366	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,802.81020	2,896.119	27.16	0.8229	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			260.11020	217.019	27.16	0.1771	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,238.86240	2,321.866	26.02	0.7686	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			346.16240	292.767	26.02	0.2314	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			862.49480	764.253	22.08	0.5147	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			785.19480	823.353	22.08	0.4853	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			262.97570	273.362	19.94	0.2426	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,500.27570	1,374.262	19.94	0.7574	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			80.29700	84.985	19.26	0.0982	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,221.49700	2,089.785	19.26	0.9018	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			59.03180	62.914	18.62	0.0749	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,471.93180	2,338.914	18.62	0.9251	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			97.57120	105.868	18.64	0.1112	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,244.17120	2,115.268	18.64	0.8888	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,204.85500	2,076.182	18.69	0.8818	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			106.25500	114.782	18.69	0.1182	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			521.56840	546.999	20.53	0.3606	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,240.16840	1,128.399	20.53	0.6394	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,313.77620	1,196.743	20.26	0.6652	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			465.17620	485.343	20.26	0.3348	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			931.19010	971.772	22.01	0.5009	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			899.79010	803.172	22.01	0.4991	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			75.26450	83.079	18.44	0.0917	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,383.86450	2,254.479	18.44	0.9083	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			929.82100	968.698	21.82	0.4895	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			954.12100	855.498	21.82	0.5105	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,273.37360	2,143.639	18.16	0.8771	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			118.97360	127.339	18.16	0.1229	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,050.17520	1,092.599	21.94	0.5103	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			934.57520	838.899	21.94	0.4897	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			622.20900	650.619	20.53	0.3820	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,256.60900	1,146.919	20.53	0.6180	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			90.21960	97.278	17.84	0.1001	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	28/02/2019	Foreign Exchange Option	12.83	Call		2,414.61960	2,283.578	17.84	0.8999	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		1,402.85330	1,283.945	20.01	0.6677	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		498.45330	517.645	20.01	0.3323	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		3,152.38220	3,011.713	15.66	0.9729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		21.38220	19.313	15.66	0.0271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,869.70220	4,730.814	21.93	0.9905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		8.70220	8.414	21.93	0.0095	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,576.77510	1,453.940	19.59	0.7047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		435.77510	451.539	19.59	0.2953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		3,410.99120	3,269.946	16.69	0.9765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		19.99120	17.546	16.69	0.0235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		2,513.21080	2,381.058	17.22	0.9083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		82.21080	88.658	17.22	0.0917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		233.42960	246.861	18.76	0.1943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,974.42960	1,849.261	18.76	0.8057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,709.48870	3,568.523	17.95	0.9796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		18.48870	16.123	17.95	0.0204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,023.15400	1,062.844	21.59	0.4911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		1,014.15400	915.244	21.59	0.5089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		3,470.68260	3,329.653	16.94	0.9772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		19.68260	17.253	16.94	0.0228	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		619.02270	646.024	20.24	0.3710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		1,330.02270	1,218.424	20.24	0.6290	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		537.47690	557.000	19.90	0.3390	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,428.47690	1,309.400	19.90	0.6610	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,770.93120	1,644.080	19.23	0.7560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		329.93120	341.680	19.23	0.2440	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		878.14930	914.548	21.16	0.4528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		1,109.14930	1,006.948	21.16	0.5472	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,697.68460	1,572.241	19.36	0.7374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		366.68460	379.841	19.36	0.2626	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,967.38260	1,842.331	18.78	0.8040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		236.38260	249.931	18.78	0.1960	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,180.85320	1,226.202	22.02	0.5289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		921.85320	828.602	22.02	0.4711	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,004.50730	1,043.893	21.54	0.4864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		1,025.50730	926.293	21.54	0.5136	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,239.92160	1,287.295	22.17	0.5420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		890.92160	799.695	22.17	0.4580	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,767.49210	2,633.166	16.58	0.9406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		46.49210	50.766	16.58	0.0594	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		2,314.47720	2,184.489	17.76	0.8761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		123.47720	132.089	17.76	0.1239	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,731.58440	2,597.529	16.67	0.9366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		50.58440	55.129	16.67	0.0634	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,671.64200	1,546.726	19.41	0.7306	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	13.90	Put			380.64200	394.326	19.41	0.2694	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,439.89350	1,320.500	19.87	0.6645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			528.89350	548.100	19.87	0.3355	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,399.50310	2,475.793	24.73	0.7190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			510.50310	448.193	24.73	0.2810	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,350.72150	1,238.063	20.17	0.6361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			599.72150	625.663	20.17	0.3639	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,407.71310	2,484.164	24.75	0.7199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			508.71310	446.564	24.75	0.2801	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,395.89900	2,264.972	17.53	0.8900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			104.89900	112.572	17.53	0.1100	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,607.90790	1,484.361	19.53	0.7134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			416.90790	431.961	19.53	0.2866	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,750.68710	2,833.259	25.37	0.7539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			441.68710	385.659	25.37	0.2461	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,304.96920	1,194.330	20.34	0.6202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			643.96920	671.930	20.34	0.3798	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,187.35550	1,232.933	22.04	0.5304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			918.35550	825.333	22.04	0.4696	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,014.11630	2,083.290	24.01	0.6723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			605.11630	535.689	24.01	0.3277	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			1,169.15290	1,064.185	20.90	0.5704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			798.15290	831.785	20.90	0.4296	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,480.28850	1,535.532	22.78	0.5898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			781.28850	697.932	22.78	0.4102	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			968.65120	872.463	21.80	0.4905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,097.65120	1,140.063	21.80	0.5095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			964.95800	868.995	21.82	0.4890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,103.95800	1,146.595	21.82	0.5110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			972.35530	875.942	21.78	0.4920	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,091.35530	1,133.542	21.78	0.5080	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			26.63470	29.147	15.83	0.0377	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			3,025.93470	2,889.547	15.83	0.9623	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			128.78620	137.237	17.64	0.1256	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,342.18620	2,211.637	17.64	0.8744	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			727.49600	757.876	20.52	0.4012	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,270.89600	1,162.276	20.52	0.5988	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,490.45310	1,369.861	19.76	0.6710	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			527.05310	545.461	19.76	0.3290	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,177.99180	1,222.197	21.88	0.5207	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			961.39180	866.597	21.88	0.4793	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			140.70900	147.319	17.60	0.1321	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,312.20900	2,179.819	17.60	0.8679	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,318.31820	1,364.238	21.82	0.5311	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			986.71820	892.738	21.82	0.4689	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			273.60350	284.739	18.38	0.2033	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			2,062.00350	1,933.239	18.38	0.7967	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			845.80440	878.036	20.52	0.4200	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,284.20440	1,176.536	20.52	0.5800	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,583.45690	1,461.127	19.53	0.6749	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			555.05690	572.627	19.53	0.3251	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			125.71010	129.974	16.98	0.1167	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,484.11010	2,348.474	16.98	0.8833	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,420.64090	2,285.778	17.18	0.8721	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			142.24090	147.278	17.18	0.1279	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			967.85090	1,001.399	20.61	0.4363	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,299.65090	1,192.299	20.61	0.5637	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,672.90170	1,548.206	19.36	0.6785	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			581.10170	597.306	19.36	0.3215	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,459.68990	1,506.955	21.85	0.5402	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			1,011.48990	917.855	21.85	0.4598	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			190.38490	196.864	17.35	0.1518	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,392.18490	2,257.764	17.35	0.8482	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,498.55770	2,362.784	17.02	0.8680	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			156.75770	161.884	17.02	0.1320	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			43.03500	33.428	14.99	0.0391	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,251.03500	3,100.428	14.99	0.9609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			481.79460	493.313	18.95	0.2791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,872.59460	1,742.713	18.95	0.7209	0.00	0	500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,555.87390	1,604.688	21.92	0.5497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			1,006.67390	914.088	21.92	0.4503	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,650.64050	1,527.367	19.44	0.6637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			426.35160	435.540	18.76	0.2567	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,310.12620	1,351.114	21.38	0.5045	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			1,130.92620	1,030.514	21.38	0.4955	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,353.98630	2,220.564	17.50	0.8326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			223.18630	231.164	17.50	0.1674	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,355.31430	1,397.796	21.48	0.5133	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,420.72910	1,308.220	20.18	0.5951	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,547.67420	2,412.937	16.91	0.8692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			156.87420	163.537	16.91	0.1308	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			193.36250	200.779	17.25	0.1516	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,434.16250	2,300.179	17.25	0.8484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,967.15160	1,834.940	18.76	0.7433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			110.02440	115.556	16.39	0.1013	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,474.33930	1,520.635	21.75	0.5354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			1,045.13930	950.035	21.75	0.4646	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,703.40090	4,557.983	19.50	0.9820	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			22.60090	18.583	19.50	0.0180	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			869.92910	898.820	20.18	0.4049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,137.83240	2,998.252	15.32	0.9478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			47.03240	48.852	15.32	0.0522	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			742.62170	766.865	19.76	0.3694	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,533.42170	1,416.265	19.76	0.6306	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,730.82440	2,594.956	16.39	0.8987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			644.33790	662.649	19.45	0.3378	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,639.64730	1,516.748	19.47	0.6606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			648.84730	667.348	19.47	0.3394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			639.84050	657.967	19.44	0.3363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			667.06420	686.314	19.52	0.3454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,617.86420	1,495.714	19.52	0.6546	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,935.19100	1,803.741	18.82	0.7358	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			444.39100	454.341	18.82	0.2642	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,645.13790	1,522.049	19.45	0.6622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			1,106.11430	1,007.196	21.48	0.4867	0.00	0	6,250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,590.89890	1,639.570	21.88	0.5482	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			1,030.59890	937.470	21.88	0.4518	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			164.95260	173.324	16.86	0.1345	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,564.65260	2,431.224	16.86	0.8655	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,081.83160	1,117.175	20.71	0.4499	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,311.53160	1,205.075	20.71	0.5501	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,751.44910	1,625.399	19.24	0.6820	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			601.74910	617.499	19.24	0.3180	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			214.24010	224.074	17.27	0.1610	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,430.14010	2,298.074	17.27	0.8390	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,935.65230	1,993.625	22.55	0.5975	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			905.75230	821.725	22.55	0.4025	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,254.94860	2,124.871	17.88	0.8007	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			294.84860	306.771	17.88	0.1993	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,842.14870	1,714.681	19.11	0.6859	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			624.14870	639.581	19.11	0.3141	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,730.73830	1,780.619	21.90	0.5544	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			1,058.73830	965.719	21.90	0.4456	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			178.31880	188.492	16.79	0.1379	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,646.31880	2,513.592	16.79	0.8621	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,205.88510	1,241.598	20.79	0.4617	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,333.88510	1,226.698	20.79	0.5383	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			242.82990	254.402	17.30	0.1702	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,472.82990	2,341.502	17.30	0.8298	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,884.38240	1,937.611	22.11	0.5708	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			1,029.18240	939.111	22.11	0.4292	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			737.03520	755.266	19.35	0.3443	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,751.83520	1,626.766	19.35	0.6557	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,336.94540	1,373.671	20.95	0.4737	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,349.24540	1,241.471	20.95	0.5263	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,926.23600	1,797.169	19.05	0.6895	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			643.93600	659.369	19.05	0.3105	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,878.68250	1,930.885	22.04	0.5613	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		1,080.98250	988.685	22.04	0.4387	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		197.90440	198.395	16.64	0.1392	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,730.20440	2,586.195	16.64	0.8608	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		278.46140	282.788	17.27	0.1777	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,527.66140	2,387.288	17.27	0.8223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,848.84120	4,698.163	17.78	0.9799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		27.14120	22.363	17.78	0.0201	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		3,177.02400	3,030.083	15.70	0.9153	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		105.32400	104.284	15.70	0.0847	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,571.69070	1,614.920	21.40	0.5068	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		1,273.39070	1,170.721	21.40	0.4932	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,366.66520	1,403.499	20.98	0.4714	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,388.36520	1,279.299	20.98	0.5286	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		2,138.75000	2,004.590	18.65	0.7289	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		537.05000	548.790	18.65	0.2711	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,558.46480	2,626.189	23.20	0.6330	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		900.16480	821.989	23.20	0.3670	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		2,459.54270	2,320.433	17.64	0.7999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		337.84270	344.633	17.64	0.2001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		2,452.89040	2,313.908	17.66	0.7985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		341.19040	348.108	17.66	0.2015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		2,466.21410	2,326.978	17.62	0.8012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		334.51410	341.178	17.62	0.1988	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		1,117.60400	1,026.411	22.22	0.4359	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,013.40400	2,069.311	22.22	0.5641	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		217.25260	215.626	16.73	0.1425	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,821.45260	2,672.726	16.73	0.8575	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,457.12480	1,496.754	21.15	0.4811	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		1,381.32480	1,273.854	21.15	0.5189	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		2,018.05780	1,887.010	19.04	0.6934	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		663.85780	679.910	19.04	0.3066	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		310.61490	313.725	17.41	0.1846	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		2,589.51490	2,445.325	17.41	0.8154	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,596.90270	1,640.597	21.39	0.4906	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		1,403.10270	1,296.997	21.39	0.5094	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		2,108.49260	1,975.465	19.03	0.6971	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		682.29260	699.065	19.03	0.3029	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,170.31670	2,229.996	22.45	0.5690	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		1,146.51670	1,056.396	22.45	0.4310	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		346.28340	351.314	17.59	0.1934	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,632.48340	2,487.714	17.59	0.8066	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,911.30210	2,761.808	16.90	0.8538	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		235.10210	235.408	16.90	0.1462	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		2,192.15070	2,057.349	19.02	0.7006	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		698.65070	716.049	19.02	0.2994	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,304.00970	2,366.536	22.61	0.5717	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,177.50970	1,087.836	22.61	0.4283	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			251.82070	251.123	16.99	0.1486	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,995.32070	2,842.423	16.99	0.8514	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,716.20440	1,762.949	21.57	0.4968	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,429.70440	1,324.249	21.57	0.5032	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			381.20360	385.848	17.72	0.1999	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,691.70360	2,543.848	17.72	0.8001	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,929.16270	5,042.135	27.15	0.7381	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			705.16270	664.734	27.15	0.2619	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,976.05040	3,815.132	16.35	0.9394	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			90.05040	82.532	16.35	0.0606	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,581.20080	2,434.126	18.09	0.7737	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			1,087.50680	1,004.899	23.20	0.3945	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,546.26960	1,435.461	21.30	0.5292	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,580.26960	1,622.861	21.30	0.4708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			465.20080	471.526	18.09	0.2263	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,542.62380	1,432.000	21.31	0.5282	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,586.62380	1,629.400	21.31	0.4718	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,549.92580	1,438.925	21.28	0.5302	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,573.92580	1,616.325	21.28	0.4698	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,691.50680	2,762.300	23.20	0.6055	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,849.19480	1,899.419	21.75	0.5032	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,456.99480	1,352.219	21.75	0.4968	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,283.80940	2,145.412	19.00	0.7043	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			716.00940	732.612	19.00	0.2957	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,444.37350	2,510.384	22.76	0.5739	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,212.17350	1,123.184	22.76	0.4261	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			269.11640	264.561	17.01	0.1498	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			3,086.91640	2,927.361	17.01	0.8502	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			416.13960	418.313	17.80	0.2054	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,748.53960	2,595.613	17.80	0.7946	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			448.56050	453.134	17.94	0.2111	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,798.36050	2,645.234	17.94	0.7889	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			481.20390	486.774	18.04	0.2158	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,852.90390	2,698.274	18.04	0.7842	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			515.25590	519.423	18.13	0.2200	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,908.95590	2,750.223	18.13	0.7800	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			545.28550	549.923	18.20	0.2240	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,951.68550	2,791.123	18.20	0.7760	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			578.56090	583.596	18.27	0.2274	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			3,013.86090	2,850.796	18.27	0.7726	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,266.27900	1,304.320	20.35	0.3676	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,290.67400	2,160.029	20.36	0.6314	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,272.17400	1,310.429	20.36	0.3686	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,298.89560	2,167.824	20.33	0.6333	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,260.39560	1,298.224	20.33	0.3667	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,294.77900	2,163.920	20.35	0.6324	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,401.00320	1,443.124	20.63	0.3775	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,336.30320	2,205.524	20.63	0.6225	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,475.47140	2,341.443	20.62	0.6323	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,410.27140	1,452.543	20.62	0.3677	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,483.17810	2,348.745	20.58	0.6340	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,397.97810	1,439.845	20.58	0.3660	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,479.32360	2,345.088	20.60	0.6331	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,404.12360	1,446.188	20.60	0.3669	0.00	0	0
Total \$ / R Option												0.00	0	4,442,911
Total \$ / R												1,804,390,540.30	122,744	5,245,326
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.69550		14.82940			0.0000	0.00	0	365
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.86770		15.00360			0.0000	193,280.10	13	70
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.05240		15.19100			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.22940		15.37080			0.0000	0.00	0	0
Total \$ / R MAXI Future												193,280.10	13	435
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			92,642.48800	79,348.354	21.99	0.7924	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			10,702.48800	10,798.354	21.99	0.2076	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			91,876.80170	78,610.679	22.02	0.7887	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			10,936.80170	11,060.679	22.02	0.2113	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			93,411.81150	80,090.125	21.96	0.7960	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			10,471.81150	10,540.125	21.96	0.2040	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			122,841.25230	128,703.436	24.03	0.6256	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			56,201.25230	48,473.436	24.03	0.3744	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			71,321.83000	62,253.054	23.01	0.4580	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			90,961.83000	95,483.054	23.01	0.5420	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			70,958.96860	61,919.155	23.03	0.4560	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			91,598.96860	96,149.155	23.03	0.5440	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			71,686.60260	62,588.846	22.99	0.4599	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			90,326.60260	94,818.846	22.99	0.5401	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			158,296.38920	145,998.405	19.58	0.7065	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			43,196.38920	44,758.405	19.58	0.2935	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			159,539.65800	147,212.996	19.56	0.7099	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			42,439.65800	43,972.996	19.56	0.2901	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			158,916.84660	146,604.883	19.57	0.7082	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			42,816.84660	44,364.883	19.57	0.2918	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			164,513.78700	152,204.848	19.45	0.6622	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			64,433.78700	66,264.848	19.45	0.3378	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			163,964.72590	151,674.766	19.47	0.6606	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			64,884.72590	66,734.766	19.47	0.3394	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			165,064.04580	152,736.683	19.44	0.6637	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			63,984.04580	65,796.683	19.44	0.3363	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												193,280.10	13	435
£ / R	On	17/09/2018	Foreign Exchange Future			18.77370		18.90130			0.0000	7,321,743.00	390	197,757
£ / R	On	28/09/2018	Foreign Exchange Future			18.81040		18.93860			0.0000	0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future			18.86720		18.99630			0.0000	0.00	0	2
£ / R	On	14/12/2018	Foreign Exchange Future			19.06760		19.19780			0.0000	514,825.20	27	21,283
£ / R	On	18/03/2019	Foreign Exchange Future			19.39780		19.53280			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.71330		19.85220			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			20.06160		20.20850			0.0000	0.00	0	4,645
Total £ / R Future												7,836,568.20	417	234,789
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			876.79050	751.598	21.57	0.6926	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			225.49050	227.898	21.57	0.3074	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			870.11750	745.156	21.59	0.6893	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			228.81750	231.456	21.59	0.3107	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			883.49550	758.075	21.56	0.6960	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			222.19550	224.375	21.56	0.3040	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			1,404.94070	1,273.226	20.57	0.8366	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			116.34070	112.825	20.57	0.1634	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			1,396.81390	1,265.174	20.58	0.8344	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			118.21390	114.774	20.58	0.1656	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			1,413.08950	1,281.303	20.57	0.8387	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			114.48950	110.903	20.57	0.1613	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			720.49030	755.181	21.70	0.5356	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			636.79030	542.381	21.70	0.4644	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,500.59610	1,379.464	19.62	0.6971	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			422.79610	431.864	19.62	0.3029	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,493.98540	1,373.253	19.63	0.6953	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			426.18540	435.653	19.63	0.3047	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,507.22460	1,385.695	19.61	0.6989	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			419.42460	428.095	19.61	0.3011	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,042.27760	1,915.208	19.02	0.7226	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			509.47760	517.408	19.02	0.2774	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,540.55660	2,609.446	21.89	0.6985	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			633.35660	567.246	21.89	0.3015	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,848.02520	1,723.976	19.10	0.6825	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			615.22520	626.177	19.10	0.3175	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,841.77160	1,717.834	19.10	0.6811	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			618.97160	630.033	19.10	0.3189	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,854.29310	1,730.139	19.10	0.6838	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			611.49310	622.339	19.10	0.3162	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,078.63880	1,944.731	19.33	0.6594	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			856.43880	861.431	19.33	0.3406	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,072.83310	1,939.019	19.33	0.6583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			860.63310	865.719	19.33	0.3417	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,084.45670	1,950.449	19.32	0.6606	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			852.25670	857.149	19.32	0.3394	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,404.03470	2,259.394	19.53	0.6606	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,025.53470	1,027.794	19.53	0.3394	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,415.28210	2,270.469	19.53	0.6626	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,016.78210	1,018.869	19.53	0.3374	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,409.65310	2,264.926	19.53	0.6616	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,021.15310	1,023.326	19.53	0.3384	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												7,836,568.20	417	235,789
¥ / R	On	23/08/2018	Foreign Exchange Future			0.13260		0.13380			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.13300		0.13420			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13331		0.13448			0.0000	0.00	0	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13575		0.13693			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13851		0.13975			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14118		0.14245			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			1,380.53690	1,279.623	69.86	0.9461	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			0.53690	19.623	69.86	0.0539	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			465.98890	448.317	63.31	0.6457	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			85.98890	188.317	63.31	0.3543	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			2,380.00000	2,260.895	76.42	0.9968	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			0.00000	0.895	76.42	0.0032	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			2.24370	1.878	35.28	0.0057	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			1,453.34710	1,333.576	33.93	0.9252	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			33.34710	33.577	33.93	0.0748	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			638.89900	538.176	32.59	0.6404	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			218.89900	238.176	32.59	0.3596	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			2,422.24370	2,301.878	35.28	0.9943	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			597.17570	503.403	21.35	0.6752	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			148.77570	172.803	21.35	0.3248	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			185.34910	139.290	25.50	0.2551	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			736.94910	808.689	25.50	0.7449	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,460.41100	1,340.766	20.95	0.9672	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			12.01100	10.166	20.95	0.0328	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,739.16710	1,631.406	16.93	0.9098	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			45.96710	56.406	16.93	0.0902	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			1,030.14460	945.970	20.64	0.6665	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			336.94460	370.970	20.64	0.3335	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,713.43480	2,593.383	20.35	0.9707	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			20.23480	18.383	20.35	0.0293	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,227.50780	2,112.860	23.09	0.8178	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			252.70780	261.660	23.09	0.1822	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,531.13280	1,433.833	23.37	0.6723	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			556.33280	582.633	23.37	0.3277	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			3,064.73250	2,941.530	22.80	0.9221	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			89.93250	90.330	22.80	0.0779	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,706.56770	1,616.669	19.59	0.7104	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			461.56770	498.769	19.59	0.2896	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,240.90380	1,164.641	21.83	0.5561	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			995.90380	1,046.741	21.83	0.4439	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,385.03410	2,271.026	17.17	0.8698	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			140.03410	153.126	17.17	0.1302	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			16.79730		16.91430			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.81120		16.92820			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.83240		16.95000			0.0000	4,090,273.20	243	97,900
€ / R	On	25/09/2018	Foreign Exchange Future			16.86110		16.97890			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			17.14730		17.26750			0.0000	120,031.10	7	37,475
€ / R	On	18/03/2019	Foreign Exchange Future			17.50270		17.62740			0.0000	0.00	0	4,711
€ / R	On	14/06/2019	Foreign Exchange Future			17.84530		17.97460			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.08940		18.22230			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.20780		18.34350			0.0000	0.00	0	0
Total € / R Future												4,210,304.30	250	145,376
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			32.83420	29.400	23.11	0.0747	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			1,327.13420	1,206.700	23.11	0.9253	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			36.43320	35.746	22.12	0.0838	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			1,344.63320	1,226.946	22.12	0.9162	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			106.08440	102.615	21.14	0.1853	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			374.61350	389.130	22.87	0.4603	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			564.61350	461.530	22.87	0.5397	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			40.57250	20.206	29.77	0.0375	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			410.81220	324.212	23.97	0.4156	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			570.81220	601.812	23.97	0.5844	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,705.46850	2,586.953	26.50	0.9894	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			5.46850	4.553	26.50	0.0106	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,056.08440	935.015	21.14	0.8147	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			577.11260	608.556	24.01	0.5877	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			414.54500	327.498	23.94	0.4189	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			564.54500	595.098	23.94	0.5811	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			1,177.02770	1,057.517	21.09	0.8551	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			77.02770	75.117	21.09	0.1449	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			2,650.57250	2,747.806	29.77	0.9625	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,685.62020	4,803.603	38.20	0.9897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			5.62020	6.003	38.20	0.0103	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,452.66160	3,334.613	31.20	0.9953	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			2.66160	2.213	31.20	0.0047	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			407.11260	320.956	24.01	0.4123	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			153.79370	152.556	21.00	0.2288	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,042.69370	923.656	21.00	0.7712	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			650.03110	563.219	22.49	0.3932	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,272.53110	1,305.919	22.49	0.6068	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			647.03110	560.490	22.51	0.3916	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,279.53110	1,313.190	22.51	0.6084	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			653.04960	565.963	22.47	0.3948	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,265.54960	1,298.663	22.47	0.6052	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,906.69150	1,772.354	18.28	0.7448	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			409.29150	399.654	18.28	0.2552	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			366.69190	356.424	18.15	0.2355	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,994.09190	1,859.124	18.15	0.7645	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,900.08940	1,765.806	18.29	0.7433	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			412.68940	403.106	18.29	0.2567	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,893.50450	1,759.277	18.30	0.7418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			416.10450	406.577	18.30	0.2582	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,838.48780	1,699.326	18.35	0.6635	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			733.88780	724.026	18.35	0.3365	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,833.17160	1,693.923	18.36	0.6621	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			738.57160	728.623	18.36	0.3379	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,843.81960	1,704.739	18.34	0.6648	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			729.21960	719.439	18.34	0.3352	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			434.09690	416.807	17.36	0.2154	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,626.39690	2,476.207	17.36	0.7846	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,458.39350	2,499.542	21.48	0.6110	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			1,030.69350	938.942	21.48	0.3890	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,477.14120	2,326.892	17.39	0.7616	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			494.84120	477.492	17.39	0.2384	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,771.55450	1,640.618	19.07	0.5867	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,208.05450	1,212.818	19.07	0.4133	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,767.31930	1,636.509	19.09	0.5856	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,213.81930	1,218.709	19.09	0.4144	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,775.79460	1,644.740	19.06	0.5878	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,202.29460	1,206.940	19.06	0.4122	0.00	0	0
Total € / R Option												0.00	0	415,656
Total € / R												4,210,304.30	250	561,032
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.74320		10.79890			0.0000	0.00	0	11,333
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.87240		10.92890			0.0000	0.00	0	11,820
AU\$ / R	On	18/03/2019	Foreign Exchange Future			11.01520		11.07430			0.0000	0.00	0	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.15680		11.21780			0.0000	0.00	0	4,929

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												0.00	0	28,592
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			149.34820	114.221	21.30	0.2947	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			460.44820	481.021	21.30	0.7053	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			146.70860	111.987	21.34	0.2899	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			467.80860	488.787	21.34	0.7101	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			144.11210	109.795	21.39	0.2852	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			475.21210	496.595	21.39	0.7148	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			830.94390	854.677	19.28	0.6750	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			274.88510	241.674	19.23	0.3302	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			815.98510	839.274	19.23	0.6698	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			272.35130	239.363	19.26	0.3276	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			823.45130	846.964	19.26	0.6724	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			269.84390	237.077	19.28	0.3250	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			970.47420	912.604	15.88	0.7182	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			246.17420	247.404	15.88	0.2818	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			963.75690	905.956	15.88	0.7154	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			249.45690	250.756	15.88	0.2846	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			957.06830	899.335	15.89	0.7127	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			252.76830	254.135	15.89	0.2873	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			579.79310	588.923	16.53	0.4351	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			783.05820	731.323	16.54	0.5625	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			585.25820	594.523	16.54	0.4375	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			792.15330	740.149	16.51	0.5673	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			574.35330	583.348	16.51	0.4327	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			787.59310	735.723	16.53	0.5649	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,592
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.39510		11.47920			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.55370		11.63920			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			2,019.15730	1,934.779	19.04	0.9615	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			19.95730	19.679	19.04	0.0385	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,009.53800	1,925.140	19.02	0.9608	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			20.33800	20.040	19.02	0.0392	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,028.78240	1,944.424	19.06	0.9621	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			19.58240	19.324	19.06	0.0379	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,153.66590	1,073.719	16.91	0.7391	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			244.46590	250.020	16.91	0.2609	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,146.84680	1,066.992	16.92	0.7367	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			247.64680	253.292	16.92	0.2633	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,160.51440	1,080.478	16.91	0.7416	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			241.31440	246.778	16.91	0.2584	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			553.00110		538.80790			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
CHF / R	On	17/09/2018	Foreign Exchange Future			14.81040		14.93320			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			15.10160		15.22710			0.0000	0.00	0	770
CHF / R	On	18/03/2019	Foreign Exchange Future			15.43180		15.56160			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.75010		15.88420			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,895
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			362.89630	292.617	24.32	0.4189	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			479.69630	532.217	24.32	0.5811	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			370.44450	299.173	24.23	0.4263	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			467.24450	518.773	24.23	0.5737	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			366.65120	295.877	24.27	0.4226	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			473.45120	525.477	24.27	0.5774	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,124.29920	1,992.871	20.60	0.8869	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			107.19920	101.271	20.60	0.1131	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,115.44880	1,983.951	20.58	0.8859	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			108.34880	102.351	20.58	0.1141	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,133.15810	2,001.801	20.62	0.8880	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			106.05810	100.201	20.62	0.1120	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,559.81360	1,430.957	19.33	0.6941	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			478.21360	479.157	19.33	0.3059	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,572.53380	1,443.422	19.32	0.6974	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			470.93380	471.622	19.32	0.3026	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,566.16290	1,437.182	19.33	0.6958	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			474.56290	475.382	19.33	0.3042	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,768.80730	1,636.069	18.98	0.6844	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			604.60730	605.969	18.98	0.3156	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,762.83530	1,630.209	18.99	0.6830	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			608.63530	610.109	18.99	0.3170	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,756.87880	1,624.371	19.00	0.6815	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			612.67880	614.271	19.00	0.3185	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			2.14390		2.16150			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.16470		2.18200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Future			2.18670		2.20410			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.20790		2.22520			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			399.17230	428.149	20.95	0.4439	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			660.45120	519.234	21.11	0.5241	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			445.45120	480.234	21.11	0.4759	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			609.71160	474.537	21.27	0.4925	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			494.71160	535.537	21.27	0.5075	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			714.17230	567.149	20.95	0.5561	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,846.27060	2,670.664	18.72	0.8923	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			126.27060	123.664	18.72	0.1077	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,757.87610	2,580.953	18.59	0.8844	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			137.87610	133.953	18.59	0.1156	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,935.48360	2,761.087	18.85	0.8999	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			115.48360	114.087	18.85	0.1001	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,791.19280	1,638.810	17.81	0.6432	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			750.19280	771.810	17.81	0.3568	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,911.05520	1,753.993	17.71	0.6699	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			670.05520	686.993	17.71	0.3301	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,850.41880	1,695.660	17.76	0.6566	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			709.41880	728.660	17.76	0.3434	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,933.27940	2,747.098	17.29	0.7810	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			481.27940	468.098	17.29	0.2190	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,858.83710	2,671.871	17.25	0.7717	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			506.83710	492.871	17.25	0.2283	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,008.66360	2,823.268	17.33	0.7899	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			456.66360	444.268	17.33	0.2101	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			713.52650		805.44070			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.26460		2.28020			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.30920		2.32530			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.35780		2.37450			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.40440		2.42200			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			356.18300	268.274	23.59	0.2967	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,054.18300	1,122.274	23.59	0.7033	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	17/09/2018	Foreign Exchange Option	2.36	Call			329.77100	243.770	23.68	0.2755	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,127.77100	1,197.769	23.68	0.7245	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			305.20900	221.193	23.77	0.2552	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,203.20900	1,275.193	23.77	0.7448	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,648.39370	2,474.576	18.27	0.8569	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			195.39370	182.576	18.27	0.1431	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,562.09690	2,393.377	18.32	0.8456	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			209.09690	201.377	18.32	0.1544	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,476.65290	2,313.538	18.36	0.8338	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			223.65290	221.538	18.36	0.1662	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,973.75810	1,824.698	18.29	0.6461	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			828.75810	846.698	18.29	0.3539	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,090.23130	1,937.926	18.17	0.6703	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			745.23130	759.926	18.17	0.3297	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,029.70020	1,879.019	18.20	0.6584	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			784.70020	801.019	18.20	0.3416	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			546.59740	541.265	17.62	0.2258	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,311.05890	3,127.617	17.55	0.7922	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			491.05890	483.617	17.55	0.2078	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,237.73270	3,055.389	17.58	0.7834	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			517.73270	511.389	17.58	0.2166	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,166.59740	2,985.265	17.62	0.7742	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			1.87300		1.89020			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.89780		1.91520			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.92390		1.94160			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.94860		1.96640			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			755.30900	606.229	23.46	0.5881	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			353.30900	376.229	23.46	0.4119	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			700.49490	557.064	23.73	0.5552	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			398.49490	427.064	23.73	0.4448	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			813.26450	661.424	23.33	0.6207	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			311.26450	331.424	23.33	0.3793	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,596.11430	3,419.343	20.99	0.9569	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			44.11430	41.343	20.99	0.0431	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,501.15400	3,324.420	20.92	0.9522	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			49.15400	46.420	20.92	0.0478	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,406.67840	3,230.018	20.85	0.9471	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			54.67840	52.018	20.85	0.0529	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			2,060.23380	1,900.192	19.67	0.7116	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			544.23380	561.192	19.67	0.2884	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,998.11010	1,837.699	19.72	0.6984	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			582.11010	598.699	19.72	0.3016	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,123.86490	1,964.176	19.62	0.7247	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			507.86490	525.176	19.62	0.2753	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,588.04400	2,419.056	18.85	0.7526	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			524.04400	533.056	18.85	0.2474	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,522.61390	2,355.215	18.94	0.7413	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			558.61390	569.215	18.94	0.2587	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,654.80930	2,484.297	18.76	0.7639	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			490.80930	498.297	18.76	0.2361	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.14510		0.14640			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14500		0.14580			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14470		0.14480			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14440		0.14390			0.0000	0.00	0	1,628
Total KES / R Future												0.00	0	2,190
Total KES / R												0.00	0	2,190
NOK/R	On	17/09/2018	Foreign Exchange Future			1.73710		1.75350			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.76390		1.78070			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.79300		1.81010			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82060		1.83830			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			9.72810		9.80140			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.84400		9.91860			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.97440		10.05130			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.10430		10.18320			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			198.81920	151.910	22.05	0.3799	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			327.41920	353.810	22.05	0.6201	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			195.26920	148.878	22.10	0.3739	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			333.86920	360.778	22.10	0.6261	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			202.42750	154.997	22.00	0.3859	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			321.02750	346.897	22.00	0.6141	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,070.47710	998.692	17.95	0.8446	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			81.87710	84.692	17.95	0.1554	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,062.29380	990.596	17.95	0.8419	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			83.69380	86.596	17.95	0.1581	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	14/12/2018	Foreign Exchange Option	8.92	Call			1,078.68820	1,006.819	17.94	0.8473	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			80.08820	82.819	17.94	0.1527	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			313.81690	327.493	17.63	0.3417	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			829.06340	766.335	17.65	0.6553	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			317.76340	331.935	17.65	0.3447	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			841.20340	777.486	17.61	0.6612	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			309.90340	323.086	17.61	0.3388	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			835.11690	771.893	17.63	0.6583	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			805.38910	742.184	17.92	0.5772	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			542.18910	557.884	17.92	0.4228	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			800.71790	737.681	17.93	0.5747	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			547.51790	563.381	17.93	0.4253	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			810.08260	746.713	17.90	0.5796	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			536.88260	552.413	17.90	0.4204	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			1.36320		1.36360			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.37220		1.37280			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.38280		1.38340			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.39290		1.39360			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			64.00000	68.000		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			164.00000	168.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			36.00000	32.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,128.00000	1,122.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			1,028.00000	1,022.000		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			1,228.00000	1,222.000		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			434.00000	428.000		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			334.00000	328.000		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			534.00000	528.000		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			736.00000	729.000		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			636.00000	629.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			836.00000	829.000		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			1.27750		1.27460			0.0000	0.00	0	20
Total QUANTO £ / \$ Future												0.00	0	20
Total QUANTO £ / \$												0.00	0	20
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.14540		1.14300			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			7.53900	0.13262	7.47320			0.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Future			7.51820	0.13262	7.45260			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Put		0.13262	12,268.98150	11,610.291	46.42	0.9996	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Call		0.13262	0.98150	0.291	46.42	0.0004	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.13262	7,980.61410	7,311.331	35.12	0.9981	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.13262	12.61410	1.331	35.12	0.0019	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.13262	27.91240	10.026	33.38	0.0127	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.13262	5,995.91240	5,320.026	33.38	0.9873	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.13262	10.51890	0.978	35.39	0.0014	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.13262	8,278.51890	7,610.978	35.39	0.9986	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.13262	8,775.77470	8,110.800	36.77	0.9989	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.13262	7.77470	0.800	36.77	0.0011	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.13262	9.90110	0.938	35.66	0.0014	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.13262	8,377.90110	7,710.938	35.66	0.9986	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.13262	9.32000	0.901	35.94	0.0013	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.13262	8,477.32000	7,810.901	35.94	0.9987	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.13262	8,127.19450	7,465.978	23.37	0.9672	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.13262	53.19450	47.978	23.37	0.0328	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			7.50150	0.13262	7.43580			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		0.13262	31.39370	29.574	23.21	0.0174	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.13262	11,773.39370	11,114.574	23.21	0.9826	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 / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.13262	30.83310	29.065	23.32	0.0170	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.13262	11,872.83310	11,214.065	23.32	0.9830	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.13262	31.97080	30.096	23.10	0.0177	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.13262	11,673.97080	11,015.096	23.10	0.9823	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.13262	92.15950	102.927	19.50	0.0602	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.13262	7,434.15950	6,787.927	19.50	0.9398	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.71930		10.80660			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.86660		10.95690			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			11.03090		11.12270			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.18800		11.28360			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			837.44700	748.455	20.07	0.8992	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			30.84700	29.155	20.07	0.1008	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			828.49790	739.448	20.05	0.8963	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			31.89790	30.148	20.05	0.1037	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			846.42410	757.490	20.10	0.9021	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			29.82410	28.190	20.10	0.0979	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,627.14540	1,535.176	18.71	0.9275	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			40.24540	38.576	18.71	0.0725	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,617.85940	1,525.866	18.69	0.9264	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			40.95940	39.266	18.69	0.0736	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,636.44150	1,544.496	18.73	0.9287	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			39.54150	37.896	18.73	0.0713	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			1,058.82750	976.251	17.49	0.7102	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			276.12750	285.351	17.49	0.2898	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			1,052.28760	969.876	17.50	0.7076	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			279.58760	288.976	17.50	0.2924	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			1,065.39180	982.651	17.48	0.7128	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			272.69180	281.751	17.48	0.2872	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,496.42590	1,403.373	16.84	0.7921	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			212.82590	215.373	16.84	0.2079	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,488.95950	1,395.955	16.85	0.7902	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			215.35950	217.955	16.85	0.2098	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,503.91300	1,410.816	16.84	0.7940	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			210.31300	212.816	16.84	0.2060	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			2.33760		2.38840			0.0000	0.00	0	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.21810		2.26610			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Future			2.10420		2.15290			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.01160		2.05730			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			0.72290	1.594	56.86	0.0130	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			972.32290	1,023.994	56.86	0.9870	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.67600	1.510	56.86	0.0124	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			982.27600	1,033.910	56.86	0.9876	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.77280	1.682	56.86	0.0137	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			962.37280	1,014.082	56.86	0.9863	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			27.32440	20.161	37.27	0.0995	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			731.22440	772.061	37.27	0.9005	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			26.48190	19.497	37.27	0.0967	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			740.38190	781.396	37.27	0.9033	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			28.19150	20.847	37.27	0.1023	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			722.09150	762.747	37.27	0.8977	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			58.66210	51.759	34.34	0.1923	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			635.76210	677.559	34.34	0.8077	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			57.61480	50.855	34.42	0.1893	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			644.71480	686.655	34.42	0.8107	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			59.73380	52.685	34.25	0.1954	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			626.83380	668.485	34.25	0.8046	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			10.16660	8.327	32.55	0.0388	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,482.86660	1,526.727	32.55	0.9612	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			9.93370	8.132	32.55	0.0380	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,492.63370	1,536.532	32.55	0.9620	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			10.40490	8.527	32.55	0.0396	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,473.10490	1,516.927	32.55	0.9604	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			1.40480		1.41990			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.34900		1.36380			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.29250		1.30620			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.24610		1.25930			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 816 630 692.90	123,424	1,255,165
Total Options									0.00	0	4,917,567
Grand Total:									1,816,630,692.90	123,424	6,172,732