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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/07/2018 Foreign Exchange Future			13.19150		13.30720			0.0000	271,349,155.00	20,570	0
\$ / R On 27/07/2018 Foreign Exchange Future			13.22270		13.30720			0.0000	0.00	0	1,204
\$ / R On 31/07/2018 Foreign Exchange Future			13.22800		13.31430			0.0000	19,842,000.00	1,500	1,762
\$ / R On 02/08/2018 Foreign Exchange Future			13.23150		13.31790			0.0000	0.00	0	55
\$ / R On 06/08/2018 Foreign Exchange Future			13.23850		13.26210			0.0000	5,560,170.00	420	420
\$ / R On 07/08/2018 Foreign Exchange Future			13.24020		13.32650			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.25040		13.33690			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.25390		13.34040			0.0000	662,695.00	50	4,144
\$ / R On 20/08/2018 Foreign Exchange Future			13.26240		13.34910			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.26760		13.26360			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.28130		13.36820			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.28650		13.37340			0.0000	0.00	0	197
\$ / R On 07/09/2018 Foreign Exchange Future			13.29330		13.29140			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.30370		13.39080			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.31050		13.39780			0.0000	990,700,515.00	74,430	465,952
\$ / R On 25/09/2018 Foreign Exchange Future			13.32430		13.41170			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.32940		13.44120			0.0000	19,994,100.00	1,500	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.33630		13.49680			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.35330		13.63560			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			13.37040		13.77440			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.37550		13.81600			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Future			13.38230		13.82340			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.38570		13.81900			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.38740		13.81680			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.39420		13.80810			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.40780		13.79070			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.41290		13.78420			0.0000	0.00	0	700
\$ / R	On	30/11/2018	Foreign Exchange Future			13.43670		13.75370			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.45540		13.72970			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.46050		13.72320			0.0000	198,542,375.00	14,750	66,738
\$ / R	On	21/12/2018	Foreign Exchange Future			13.47240		13.70800			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.48930		13.68620			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.49270		13.68180			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.51990		13.64700			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.54030		13.62870			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.54190		13.63040			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.56370		13.65280			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.58880		13.67860			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.61900		13.70960			0.0000	503,903.00	37	5,900
\$ / R	On	27/03/2019	Foreign Exchange Future			13.63410		13.72510			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.63740		13.72860			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.64410		13.73550			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.69110		13.78370			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.74380		13.83690			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.74890		13.84210			0.0000	0.00	0	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.76770		13.86100			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.79150		13.88510			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.79660		13.89020			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.80000		13.89360			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.84790		13.94260			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.84980		13.94450			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.90290		13.99920			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.90830		14.00490			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.93400		14.03130			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.95960		14.05770			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.96330		14.06140			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.01630		14.11620			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.06940		14.17090			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.07490		14.17650			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.09500		14.19730			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.12800		14.23120			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.13160		14.23500			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.18470		14.28970			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.24150		14.34820			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.29820		14.40670			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.34760		14.45760			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.40980		14.52170			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			14.42810		14.54060			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.51270		14.62770			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.61620		14.73350			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,507,154,913.00</b>	<b>113,257</b>	<b>708,601</b>
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			982.81070	1,098.500	18.19	1.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			0.01070	0.000	18.19	0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Call			5.37710	0.000	18.19	0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	13.50	Put			198.17710	308.500	18.19	1.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Call			45.56790	20.238	20.17	0.1881	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Put			138.36790	197.538	20.17	0.8119	0.00	0	20,000
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.03560	0.000	20.09	0.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,247.23560	1,162.700	20.09	1.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			111.37980	56.382	17.70	0.4400	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			54.17980	83.682	17.70	0.5600	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,505.71220	2,592.014	37.09	0.9999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.01220	0.014	37.09	0.0001	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			337.54020	259.497	16.38	0.7991	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			23.24020	31.497	16.38	0.2009	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			233.04530	298.643	16.81	0.8248	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			47.34530	26.643	16.81	0.1752	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			495.62230	577.539	19.03	0.9575	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			9.92230	5.539	19.03	0.0425	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,005.74030	3,092.061	47.34	0.9997	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.04030	0.061	47.34	0.0003	0.00	0	500
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			5.03360	5.788	17.34	0.0416	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			662.93360	577.288	17.34	0.9584	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			0.00000	154.216	14.94	0.5185	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			0.00000	132.716	14.94	0.4815	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			1.65700	1.689	16.91	0.0115	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,008.15700	921.889	16.91	0.9885	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			26.79910	15.645	17.16	0.0813	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			560.29910	635.445	17.16	0.9187	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,853.58020	2,939.866	30.98	0.9997	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.08020	0.066	30.98	0.0003	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,287.42400	1,372.555	19.52	0.9856	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			4.32400	2.955	19.52	0.0144	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			273.92540	328.474	15.83	0.6580	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			144.32540	112.374	15.83	0.3420	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			158.69920	124.278	15.68	0.3699	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			248.29920	300.378	15.68	0.6301	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			328.52500	387.668	16.12	0.7095	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			118.92500	91.568	16.12	0.2905	0.00	0	106
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			348.69820	407.436	16.00	0.6909	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			137.79820	109.835	16.00	0.3091	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			0.00000	196.126	15.03	0.4507	9,806,280.00	50,000	50,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call		0.00000	253.726	15.03	0.5493	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		473.49690	410.373	14.64	0.6853	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		105.29690	129.073	14.64	0.3147	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		439.87630	499.902	16.22	0.6930	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		158.07630	131.202	16.22	0.3070	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		552.38710	618.113	16.71	0.7560	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		120.58710	99.413	16.71	0.2440	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,202.93840	3,289.747	25.21	0.9967	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		1.13840	1.047	25.21	0.0033	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,682.94710	2,769.713	21.87	0.9964	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		1.14710	1.013	21.87	0.0036	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		22.12700	25.949	14.37	0.0874	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		925.52700	842.449	14.37	0.9126	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put		0.00000	708.567	16.84	0.7685	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call		0.00000	101.867	16.84	0.2315	61,119.96	600	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call		0.00000	382.730	14.72	0.6282	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put		0.00000	179.430	14.72	0.3718	107,657.76	600	600
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call		0.00000	504.322	14.45	0.7336	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call		0.00000	120.508	16.54	0.2667	12,050.80	100	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put		0.00000	111.022	14.45	0.2664	11,102.16	100	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put		0.00000	371.748	15.48	0.5758	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call		0.00000	215.048	15.48	0.4242	21,504.80	100	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put		0.00000	291.509	15.08	0.5048	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call		0.00000	264.809	15.08	0.4952	158,885.46	600	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put		0.00000	627.208	16.54	0.7333	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		252.95510	292.269	14.98	0.4869	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		343.75510	295.969	14.98	0.5131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		1,762.39740	1,845.430	18.93	0.9584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		20.19740	15.930	18.93	0.0416	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		192.65800	165.404	16.11	0.3192	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		524.85800	584.904	16.11	0.6808	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		836.56380	758.605	14.04	0.8481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		48.76380	58.105	14.04	0.1519	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		2,576.03870	2,662.497	19.72	0.9909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		3.83870	2.997	19.72	0.0091	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		2,685.25830	2,772.370	20.26	0.9915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		3.05830	2.870	20.26	0.0085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		802.37960	725.359	14.03	0.8341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		54.57960	64.859	14.03	0.1659	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		468.61010	525.760	15.88	0.6487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		216.41010	186.260	15.88	0.3513	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,894.92980	2,982.173	21.29	0.9924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		2.72980	2.673	21.29	0.0076	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		3,624.49230	3,711.804	24.86	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		2.29230	2.304	24.86	0.0058	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		327.76240	284.215	15.07	0.4860	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		289.96240	333.715	15.07	0.5140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		259.83630	298.987	14.90	0.4831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		357.63630	309.487	14.90	0.5169	154,743.35	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		1,651.98800	1,564.749	15.17	0.9849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		4.18800	4.249	15.17	0.0151	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		383.98510	333.473	14.83	0.5431	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		236.18510	272.973	14.83	0.4569	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		1,900.43660	1,813.133	16.34	0.9908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		2.63660	2.633	16.34	0.0092	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		1,552.86980	1,465.680	14.70	0.9814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		5.06980	5.180	14.70	0.0186	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,404.60100	1,318.219	14.21	0.9728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		6.80100	7.719	14.21	0.0272	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		1,701.61150	1,614.354	15.40	0.9863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		3.81150	3.854	15.40	0.0137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		1,800.96490	1,713.679	15.87	0.9888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		3.16490	3.179	15.87	0.0112	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		1,116.37220	1,033.148	14.13	0.9306	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		18.57220	22.648	14.13	0.0694	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		1,920.34300	1,833.036	16.43	0.9912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		2.54300	2.536	16.43	0.0088	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		75.75790	91.744	14.19	0.2156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		703.55790	632.244	14.19	0.7844	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		370.54770	421.708	15.46	0.5824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		268.34770	232.208	15.46	0.4176	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		82.44040	99.530	14.23	0.2290	49,764.90	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		680.24040	610.030	14.23	0.7710	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		15.64200	19.150	14.14	0.0601	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		1,163.44200	1,079.651	14.14	0.9399	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,503.38590	1,416.230	14.46	0.9794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		5.58590	5.730	14.46	0.0206	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		950.99620	870.431	14.07	0.8882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put		33.19620	39.931	14.07	0.1118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		777.09080	701.464	14.07	0.8223	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		59.29080	70.964	14.07	0.1777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		213.86740	248.298	14.77	0.4305	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		411.66740	358.798	14.77	0.5695	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		1,042.01340	959.845	14.10	0.9136	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		24.21340	29.345	14.10	0.0864	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		137.91430	163.182	14.50	0.3259	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		535.71430	473.682	14.50	0.6741	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		620.09130	552.991	14.34	0.7336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		102.29130	122.491	14.34	0.2664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		434.80510	490.039	15.74	0.6274	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		232.60510	200.539	15.74	0.3726	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		5,227.80000	5,140.500	23.93	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	23.93	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		862.53550	783.920	14.04	0.8581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		44.73550	53.420	14.04	0.1419	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,628.58450	1,710.479	18.81	0.9469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		26.38450	20.979	18.81	0.0531	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,023.62670	941.753	14.10	0.9089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		25.82670	31.253	14.10	0.0911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		400.43490	348.507	14.79	0.5590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		222.63490	258.007	14.79	0.4410	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		471.04280	413.515	14.63	0.6222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		173.24280	203.015	14.63	0.3778	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		1,347.44010	1,426.735	18.55	0.9125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		45.24010	37.234	18.55	0.0875	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		129.53420	110.282	16.85	0.2276	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		731.73420	799.782	16.85	0.7724	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put		0.00000	970.609	17.36	0.8252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call		0.00000	81.109	17.36	0.1748	40,554.25	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		88.92580	75.114	17.49	0.1634	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		941.12580	1,014.614	17.49	0.8366	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		3,364.60050	3,451.893	23.58	0.9937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		2.40050	2.393	23.58	0.0063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		34.30120	27.500	18.68	0.0673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,496.50120	1,577.000	18.68	0.9327	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		33.67030	26.978	18.69	0.0662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,505.87030	1,586.478	18.69	0.9338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		34.94380	28.032	18.68	0.0684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,487.14380	1,567.531	18.68	0.9316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,398.90140	2,311.573	18.68	0.9964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		1.10140	1.073	18.68	0.0036	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		933.08550	852.881	14.07	0.8826	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		35.28550	42.381	14.07	0.1174	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,745.08640	2,832.308	20.55	0.9918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		2.88640	2.808	20.55	0.0082	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		642.29420	573.998	14.29	0.7479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		94.49420	113.498	14.29	0.2521	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		2,645.52220	2,732.414	20.07	0.9913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		3.32220	2.914	20.07	0.0087	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		563.03540	499.268	14.44	0.6943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		125.23540	148.768	14.44	0.3057	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		2,685.51460	2,771.627	20.71	0.9849	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		7.21460	5.927	20.71	0.0151	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		562.26110	637.763	16.20	0.6744	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		223.46110	187.163	16.20	0.3256	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,362.78900	3,473.887	22.37	0.9919	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		3.98900	3.287	22.37	0.0081	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,816.45900	2,926.548	21.10	0.9854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			7.65900	5.949	21.10	0.0146	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			592.24790	514.113	14.58	0.6691	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			151.04790	184.713	14.58	0.3309	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			576.55290	652.863	16.25	0.6814	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			217.75290	182.263	16.25	0.3186	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			80.85040	112.383	14.22	0.2280	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			817.65040	688.683	14.22	0.7720	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			327.75190	469.326	15.48	0.5501	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			453.35190	312.626	15.48	0.4499	0.00	0	5,000
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			743.73310	480.518	14.88	0.5837	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			169.33310	310.118	14.88	0.4163	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			569.24780	829.255	16.53	0.6995	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			343.64780	199.655	16.53	0.3005	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			904.87410	1,236.997	17.62	0.8053	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			230.87410	122.497	17.62	0.1947	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,375.91480	1,748.564	18.65	0.8824	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			139.31480	70.864	18.65	0.1176	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,687.93590	3,099.221	20.44	0.9716	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			36.93590	14.921	20.44	0.0284	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			936.97090	621.651	14.65	0.6639	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			117.97090	235.951	14.65	0.3361	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			521.76710	784.208	16.37	0.6655	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			410.76710	239.908	16.37	0.3345	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			443.92660	688.813	16.08	0.6271	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			462.92660	274.513	16.08	0.3729	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,219.41150	3,640.538	20.36	0.9869	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			18.41150	6.238	20.36	0.0131	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			81.32850	168.922	14.40	0.2659	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,088.12850	746.322	14.40	0.7341	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			443.05740	270.349	16.17	0.3613	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			494.95740	736.149	16.17	0.6387	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,028.33890	3,425.586	20.16	0.9807	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			26.43890	9.786	20.16	0.0193	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			13.44740	25.348	14.39	0.0564	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,921.54740	1,519.548	14.39	0.9436	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,257.08540	1,564.090	18.17	0.8356	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			187.78540	111.890	18.17	0.1644	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			218.71740	353.999	14.95	0.4148	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			782.91740	546.899	14.95	0.5852	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			11.40780	20.805	14.96	0.0439	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,125.60780	1,763.705	14.96	0.9561	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,956.54090	2,588.309	17.26	0.9883	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			2.34090	5.409	17.26	0.0117	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			929.69960	707.313	14.61	0.6646	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			175.99960	270.613	14.61	0.3354	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			717.99490	918.551	16.52	0.6661	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	30/11/2018	Foreign Exchange Option	14.08	Call			391.69490	275.251	16.52	0.3339	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			538.02810	715.255	15.96	0.5929	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			491.72810	351.955	15.96	0.4071	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,583.95400	3,892.721	21.98	0.9700	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			27.65400	19.421	21.98	0.0300	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,992.49660	3,293.510	21.00	0.9541	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			46.19660	30.210	21.00	0.0459	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,073.39920	2,313.847	19.23	0.8917	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			113.09920	79.247	19.23	0.1083	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			483.27680	623.714	15.61	0.5402	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			562.97680	429.114	15.61	0.4598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			954.65860	769.456	14.55	0.6783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			191.45860	268.956	14.55	0.3217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,321.72690	2,557.078	19.62	0.9075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			94.92690	67.578	19.62	0.0925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			187.27320	135.960	18.27	0.1736	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,544.07320	1,755.460	18.27	0.8264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			185.78500	134.839	18.29	0.1724	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,552.58500	1,764.339	18.29	0.8276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			188.77640	137.093	18.26	0.1749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,535.57640	1,746.593	18.26	0.8251	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			977.56030	1,159.622	17.03	0.7154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			320.76030	240.122	17.03	0.2846	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,227.10690	1,425.315	17.65	0.7720	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			250.30690	185.815	17.65	0.2280	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,527.28240	1,290.261	13.98	0.8696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			54.08240	79.761	13.98	0.1304	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			539.17720	416.338	15.74	0.4451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			525.97720	665.838	15.74	0.5549	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,368.20320	2,604.520	19.70	0.9108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			91.40320	65.020	19.70	0.0892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,573.08050	1,332.507	13.95	0.8797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			49.88050	72.007	13.95	0.1203	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			543.35690	419.785	15.72	0.4479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			520.15690	659.285	15.72	0.5521	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,484.47590	1,693.598	18.16	0.8173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			197.67590	144.098	18.16	0.1827	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,893.22660	2,117.504	18.89	0.8702	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			136.42660	98.004	18.89	0.1298	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,911.10610	2,135.936	18.92	0.8721	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			134.30610	96.436	18.92	0.1279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			940.16950	1,119.562	16.93	0.7054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			333.36950	250.062	16.93	0.2946	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,163.46250	954.326	14.25	0.7631	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			120.26250	173.826	14.25	0.2369	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			506.81550	389.740	15.89	0.4229	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			573.61550	719.240	15.89	0.5771	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			661.55910	515.396	15.24	0.5222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			388.35910	504.896	15.24	0.4778	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,091.75120	2,321.693	19.23	0.8893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			114.95120	82.193	19.23	0.1107	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			567.55600	712.471	15.87	0.5744	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			510.75600	392.971	15.87	0.4256	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,665.53500	1,418.715	13.89	0.8986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			42.33500	58.215	13.89	0.1014	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,603.90220	1,817.813	18.38	0.8350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			177.10220	128.313	18.38	0.1650	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,064.45050	2,293.673	19.18	0.8869	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			117.65050	84.173	19.18	0.1131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,740.24800	1,491.956	14.04	0.9093	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			37.04800	51.456	14.04	0.0907	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			788.45730	624.525	14.92	0.5949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			285.25730	384.025	14.92	0.4051	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,163.03930	1,357.500	17.49	0.7589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			266.23930	198.000	17.49	0.2411	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,267.67430	1,468.125	17.74	0.7797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			240.87430	178.625	17.74	0.2203	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,147.18820	1,340.683	17.45	0.7556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			270.38820	201.183	17.45	0.2444	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,155.10370	1,349.083	17.47	0.7573	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			268.30370	199.583	17.47	0.2427	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,022.96110	1,208.250	17.14	0.7269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			306.16110	228.750	17.14	0.2731	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			796.01540	963.916	16.54	0.6624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			389.21540	294.417	16.54	0.3376	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,759.02240	1,510.386	14.08	0.9118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			35.82240	49.886	14.08	0.0882	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,109.13420	904.799	14.29	0.7431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			135.93420	194.299	14.29	0.2569	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,853.42250	1,603.176	14.27	0.9235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			30.22250	42.676	14.27	0.0765	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			861.82720	688.507	14.75	0.6335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			238.62720	328.007	14.75	0.3665	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,996.48960	1,744.145	14.55	0.9385	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			23.28960	33.646	14.55	0.0615	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			413.11140	534.267	15.34	0.4931	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			636.31140	494.767	15.34	0.5069	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,341.65090	1,545.579	17.90	0.7933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			224.85090	166.079	17.90	0.2067	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,203.09090	990.640	14.22	0.7771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			109.89090	160.140	14.22	0.2229	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			707.37560	867.185	16.29	0.6315	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	14.00	Call		430.57560	327.685	16.29	0.3685	0.00	0	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		297.68820	398.795	14.96	0.4147	0.00	0	27,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		770.88820	609.295	14.96	0.5853	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		1,475.97060	1,684.801	18.15	0.8160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		199.17060	145.301	18.15	0.1840	0.00	0	20,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,410.72160	1,183.318	14.06	0.8408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		67.52160	102.818	14.06	0.1592	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		674.43250	830.992	16.20	0.6191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		447.63250	341.492	16.20	0.3809	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		579.70420	726.036	15.91	0.5798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		502.90420	386.536	15.91	0.4202	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		203.54930	285.127	14.61	0.3345	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		926.74930	745.627	14.61	0.6655	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		277.14150	374.346	14.89	0.3986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		800.34150	634.846	14.89	0.6014	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		1,383.25280	1,588.769	17.98	0.8007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		216.45280	159.269	17.98	0.1993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		85.96710	128.090	14.14	0.1884	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,309.16710	1,088.590	14.14	0.8116	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,102.35710	1,848.687	14.76	0.9478	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		19.15710	28.187	14.76	0.0522	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,556.23640	3,808.961	21.99	0.9587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		39.43640	29.461	21.99	0.0413	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		743.58120	602.783	15.01	0.5723	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		335.58120	430.383	15.01	0.4277	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		1,216.32440	1,391.707	17.51	0.7578	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		264.32440	204.107	17.51	0.2422	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		292.76100	380.778	14.87	0.3965	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		800.76100	653.178	14.87	0.6035	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		1,289.08870	1,468.103	17.68	0.7721	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		247.08870	190.503	17.68	0.2279	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		908.79140	1,037.921	16.56	0.6657	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		374.99140	307.220	16.56	0.3343	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,933.75800	4,123.001	22.30	0.9578	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		39.95800	32.301	22.30	0.0422	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		3,299.91740	3,486.081	21.11	0.9408	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		56.11740	45.381	21.11	0.0592	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		921.74550	787.670	14.51	0.6677	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		235.54550	298.370	14.51	0.3323	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		625.75870	735.536	15.78	0.5661	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		511.95870	424.836	15.78	0.4339	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		207.65900	260.441	14.37	0.3021	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		989.45900	853.141	14.37	0.6979	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		168.11050	196.022	14.20	0.2376	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,155.11050	1,055.922	14.20	0.7624	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		275.48850	304.061	14.46	0.3155	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	30/01/2019	Foreign Exchange Option	12.95	Call			954.18850	894.361	14.46	0.6845	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			926.12140	867.461	14.54	0.6707	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			295.72140	325.561	14.54	0.3293	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,110.48630	1,171.943	16.72	0.6691	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			360.88630	333.843	16.72	0.3309	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			223.63880	246.327	14.29	0.2724	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,064.03880	998.227	14.29	0.7276	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,694.63370	1,763.822	17.89	0.7696	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			247.43370	227.522	17.89	0.2304	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			257.56090	282.299	14.38	0.2834	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,106.16090	1,041.099	14.38	0.7166	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			995.33720	936.552	14.56	0.6736	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			316.73720	347.752	14.56	0.3264	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,226.57970	1,289.972	16.91	0.6707	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			385.17970	358.772	16.91	0.3293	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,970.02580	1,885.738	13.89	0.9097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			60.42580	66.738	13.89	0.0903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,741.69900	1,661.070	13.96	0.8726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			92.09900	102.070	13.96	0.1274	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,244.87620	2,157.632	13.81	0.9427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			35.27620	38.632	13.81	0.0573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,385.92640	3,295.272	15.31	0.9895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.32640	6.272	15.31	0.0105	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			554.71040	519.081	16.10	0.4302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			895.11040	950.081	16.10	0.5698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,200.55270	1,263.405	16.80	0.6504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			430.15270	402.405	16.80	0.3496	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,197.06890	1,130.456	14.35	0.7331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			247.46890	271.456	14.35	0.2669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			536.40700	578.133	15.19	0.4351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			796.00700	747.133	15.19	0.5649	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,578.51870	1,647.642	17.61	0.7233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			328.11870	306.642	17.61	0.2767	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,776.07580	1,846.447	17.91	0.7551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			285.67580	265.447	17.91	0.2449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,024.10960	1,939.127	13.88	0.9172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			54.50960	60.127	13.88	0.0828	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,987.04570	2,059.843	18.22	0.7845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			246.64570	228.843	18.22	0.2155	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,068.35180	1,127.782	16.49	0.6185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			477.95180	446.782	16.49	0.3815	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			663.82760	622.218	15.63	0.4947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			704.22760	753.218	15.63	0.5053	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,407.54520	1,335.495	14.16	0.7970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			167.94520	186.495	14.16	0.2030	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			621.50970	582.170	15.80	0.4703	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	13.86	Put			771.90970	823.170	15.80	0.5297	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			791.22510	742.568	15.21	0.5624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			541.62510	583.568	15.21	0.4376	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			264.59740	245.669	18.07	0.2291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,884.99740	1,956.669	18.07	0.7709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			267.72660	248.606	18.05	0.2315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,868.12660	1,939.606	18.05	0.7685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,064.46160	2,138.062	18.34	0.7942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			234.06160	217.062	18.34	0.2058	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			266.15700	247.131	18.06	0.2303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,876.55700	1,948.131	18.06	0.7697	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			119.75140	133.461	14.04	0.1547	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,634.85140	1,557.561	14.04	0.8453	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			337.71950	368.380	14.58	0.3231	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,066.31950	1,005.780	14.58	0.6769	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,348.50310	1,414.095	17.10	0.6731	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			407.10310	381.495	17.10	0.3269	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			358.86750	392.134	14.65	0.3346	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,044.36750	986.234	14.65	0.6654	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,141.88210	1,078.636	14.57	0.6809	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			358.18210	387.536	14.57	0.3191	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			583.22330	625.885	15.24	0.4295	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			876.92330	826.985	15.24	0.5705	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,484.17450	1,551.077	17.25	0.6769	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			427.87450	402.177	17.25	0.3231	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			328.96840	356.837	14.52	0.3015	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,192.66840	1,127.937	14.52	0.6985	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,619.27090	1,687.561	17.42	0.6804	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			446.17090	421.361	17.42	0.3196	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			432.04430	467.365	14.78	0.3454	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,128.94430	1,071.165	14.78	0.6546	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,214.14880	1,150.858	14.63	0.6844	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			377.24880	407.058	14.63	0.3156	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			129.51600	145.850	13.85	0.1505	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,831.61600	1,754.750	13.85	0.8495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			484.13110	521.916	14.92	0.3638	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,471.78620	1,537.379	17.09	0.6469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			512.78620	485.079	17.09	0.3531	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,112.99850	2,185.675	18.11	0.7436	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			353.99850	333.375	18.11	0.2564	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,367.21940	2,442.238	18.45	0.7729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,166.39920	1,108.007	14.78	0.6592	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,408.95410	1,341.298	14.49	0.7359	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			297.95410	323.598	14.49	0.2641	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,054.78200	2,126.861	18.03	0.7362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			365.78200	344.561	18.03	0.2638	0.00	0	25,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,105.13110	1,049.616	14.92	0.6362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		9.96810	9.938	12.89	0.0160	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,746.96460	1,673.042	14.08	0.8234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		165.96460	185.342	14.08	0.1766	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,258.29220	1,194.588	14.63	0.6902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		377.29220	406.888	14.63	0.3098	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		435.39920	470.307	14.78	0.3408	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,292.77170	1,355.030	16.74	0.6120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		573.77170	542.730	16.74	0.3880	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		2,264.65510	2,338.775	18.32	0.7616	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		325.65510	306.475	18.32	0.2384	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,180.96810	3,087.638	12.89	0.9840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,137.03590	1,195.431	16.43	0.5772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		807.05760	763.886	15.77	0.5078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		826.05760	876.186	15.77	0.4922	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		634.94050	600.191	16.44	0.4211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,143.94050	1,202.491	16.44	0.5789	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		308.21940	289.938	18.45	0.2271	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		827.17240	783.046	15.71	0.5173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		796.17240	845.346	15.71	0.4827	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		631.86130	597.271	16.45	0.4195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,150.86130	1,209.571	16.45	0.5805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		638.03590	603.131	16.43	0.4228	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		392.80780	422.856	14.67	0.3123	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,277.90780	1,214.356	14.67	0.6877	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,744.94740	1,814.586	17.56	0.6842	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		460.04740	436.086	17.56	0.3158	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		468.99930	505.469	14.84	0.3500	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,169.19930	1,112.069	14.84	0.6500	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,813.64080	2,891.957	18.97	0.8051	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		267.24080	251.957	18.97	0.1949	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,038.31550	986.623	15.19	0.5980	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		594.71550	636.623	15.19	0.4020	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,878.01450	1,947.619	17.67	0.6863	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		480.61450	455.519	17.67	0.3137	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		410.10870	440.419	14.71	0.3085	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,352.70870	1,288.319	14.71	0.6915	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		506.80330	544.404	14.92	0.3541	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,211.30330	1,154.204	14.92	0.6459	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		426.67980	457.383	14.81	0.3050	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,425.87980	1,360.283	14.81	0.6950	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		2,019.31940	2,090.111	17.88	0.6891	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		498.51940	473.011	17.88	0.3109	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		545.38420	584.296	15.05	0.3571	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,260.28420	1,202.596	15.05	0.6429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,791.72950	1,723.781	14.45	0.7822	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			260.42950	289.781	14.45	0.2178	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,300.46260	2,373.965	18.25	0.7152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			461.76260	437.965	18.25	0.2848	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,205.13200	1,150.179	15.29	0.6154	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			633.83200	676.179	15.29	0.3846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,215.07810	1,159.769	15.27	0.6189	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			623.77810	665.769	15.27	0.3811	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,298.54650	3,201.503	12.65	0.9764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			17.24650	17.503	12.65	0.0236	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,210.09770	1,154.964	15.28	0.6171	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			628.79770	670.964	15.28	0.3829	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			441.50640	472.565	14.88	0.3013	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,499.20640	1,432.165	14.88	0.6987	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,142.96520	2,214.789	18.03	0.6895	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			520.66520	494.389	18.03	0.3105	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			578.31240	617.691	15.16	0.3582	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,309.71240	1,250.991	15.16	0.6418	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,571.88310	1,503.235	14.95	0.7024	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			455.68310	486.935	14.95	0.2976	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,290.95820	2,364.375	18.23	0.6923	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			537.15820	510.675	18.23	0.3077	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			618.39160	659.328	15.28	0.3625	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,344.59160	1,285.628	15.28	0.6375	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,638.47620	1,568.567	15.00	0.7058	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,414.68640	2,489.450	18.38	0.6931	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			555.58640	528.850	18.38	0.3069	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			467.57620	499.167	15.00	0.2942	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,392.03550	1,331.202	15.38	0.6358	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			655.53550	696.302	15.38	0.3642	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			623.56140	593.892	18.12	0.3341	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,226.26140	2,298.892	18.12	0.6659	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,972.62320	6,063.732	21.42	0.8964	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			169.92320	158.732	21.42	0.1036	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			621.50370	591.926	18.13	0.3331	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,234.20370	2,306.926	18.13	0.6669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			619.45430	589.974	18.14	0.3322	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,242.15430	2,314.974	18.14	0.6678	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			478.62640	511.061	15.03	0.2905	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,709.82640	1,639.061	15.03	0.7095	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,553.10270	2,629.141	18.53	0.6944	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			574.30270	547.141	18.53	0.3056	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			691.10780	732.754	15.47	0.3658	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,436.10780	1,374.355	15.47	0.6342	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			725.46630	767.827	15.56	0.3675	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,475.16630	1,412.527	15.56	0.6325	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			758.60360	801.902	15.62	0.3686	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,516.80360	1,453.402	15.62	0.6314	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			791.91870	836.289	15.70	0.3696	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,558.61870	1,494.489	15.70	0.6304	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			823.18380	868.457	15.75	0.3711	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,590.78380	1,526.057	15.75	0.6289	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			856.28760	902.279	15.82	0.3712	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,637.98760	1,572.079	15.82	0.6288	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,101.95480	1,053.648	17.28	0.4620	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,741.35480	1,805.548	17.28	0.5380	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,108.16020	1,059.543	17.26	0.4640	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,727.56020	1,791.443	17.26	0.5360	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,105.05630	1,056.594	17.27	0.4630	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,734.45630	1,798.494	17.27	0.5370	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,870.21390	1,936.545	17.42	0.5433	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,127.91390	1,079.245	17.42	0.4567	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,237.73240	1,185.142	17.43	0.4753	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,844.23240	1,908.942	17.43	0.5247	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,234.59340	1,182.106	17.43	0.4743	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,851.09340	1,915.906	17.43	0.5257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,231.45540	1,179.114	17.44	0.4734	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,857.95540	1,922.914	17.44	0.5266	0.00	0	0
<b>Total \$ / R Option</b>												<b>10,423,663.44</b>	<b>53,600</b>	<b>3,140,653</b>
<b>Total \$ / R</b>												<b>1,517,578,576.44</b>	<b>166,857</b>	<b>3,849,254</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.31050		13.39780			0.0000	66,552.50	5	350
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.46050		13.72320			0.0000	0.00	0	15
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.61900		13.70960			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.76770		13.86100			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>66,552.50</b>	<b>5</b>	<b>370</b>
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,763.43200	10,860.222	16.88	0.2247	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			73,983.43200	80,810.222	16.88	0.7753	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,576.21340	10,694.905	16.90	0.2218	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			74,796.21340	81,644.905	16.90	0.7782	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,953.41570	11,028.211	16.85	0.2276	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			73,173.41570	79,978.211	16.85	0.7724	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			206,445.05480	229,367.251	19.18	0.8869	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			11,765.05480	8,417.252	19.18	0.1131	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			17,019.25540	12,313.195	18.46	0.1591	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			164,699.25540	186,263.195	18.46	0.8409	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			16,884.40190	12,212.385	18.47	0.1580	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			165,564.40190	187,162.385	18.47	0.8420	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			17,155.24280	12,414.901	18.44	0.1603	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			163,835.24280	185,364.901	18.44	0.8397	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			56,138.36790	52,537.439	16.07	0.4343	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			88,178.36790	93,637.439	16.07	0.5657	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			55,803.67670	52,221.985	16.08	0.4322	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			88,843.67670	94,321.985	16.08	0.5678	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			56,475.12340	52,855.311	16.05	0.4363	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			87,515.12340	92,955.311	16.05	0.5637	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			63,494.56320	60,019.062	16.44	0.4211	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			114,394.56320	120,249.062	16.44	0.5789	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			63,187.15770	59,727.137	16.45	0.4195	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			115,087.15770	120,957.137	16.45	0.5805	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			63,804.10690	60,313.060	16.43	0.4228	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			113,704.10690	119,543.060	16.43	0.5772	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>66,552.50</b>	<b>5</b>	<b>370</b>
£ / R	On 17/09/2018	Foreign Exchange Future			17.53280		17.65220			0.0000	1,437,689.60	82	226,619
£ / R	On 28/09/2018	Foreign Exchange Future			17.56550		17.65000			0.0000	245,917.00	14	14
£ / R	On 14/12/2018	Foreign Exchange Future			17.79960		18.15140			0.0000	1,690,962.00	95	9,975
£ / R	On 18/03/2019	Foreign Exchange Future			18.09190		18.21730			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.36870		18.49870			0.0000	0.00	0	6,156
£ / R	On 16/09/2019	Foreign Exchange Future			18.67980		18.82000			0.0000	16,718,421.00	895	895
<b>Total £ / R Future</b>											<b>20,092,989.60</b>	<b>1,086</b>	<b>248,591</b>
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call			178.23080	146.869	14.91	0.2514	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put			776.03080	864.069	14.91	0.7486	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call			175.88050	144.868	14.93	0.2486	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put			783.68050	872.068	14.93	0.7514	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call			180.60930	148.898	14.90	0.2542	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put			768.40930	856.098	14.90	0.7458	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call			0.00000	376.264	14.07	0.4796	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put			0.00000	460.764	14.07	0.5204	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call			0.00000	372.118	14.09	0.4759	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put			0.00000	466.618	14.09	0.5241	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call			0.00000	380.445	14.06	0.4834	0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put			0.00000	454.945	14.06	0.5166	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call			663.60700	495.407	14.39	0.4389	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put			632.20700	815.807	14.39	0.5611	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call			658.93810	491.797	14.40	0.4365	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put			637.53810	822.197	14.40	0.5635	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call			668.29600	499.040	14.38	0.4412	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put			626.89600	809.440	14.38	0.5588	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call			838.33190	775.339	15.01	0.4863	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put			921.03190	983.439	15.01	0.5137	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call			834.12870	771.376	15.01	0.4845	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Put			926.82870	989.476	15.01	0.5155	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call			842.54720	779.320	15.00	0.4880	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	18.29	Put			915.24720	977.420	15.00	0.5120	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,033.77710	967.989	15.74	0.4916	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,165.07710	1,229.289	15.74	0.5084	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,029.66590	964.076	15.75	0.4902	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,170.96590	1,235.376	15.75	0.5098	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,037.89570	971.917	15.74	0.4930	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,159.19570	1,223.217	15.74	0.5070	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			0.00000	1,224.324	16.18	0.5173	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			0.00000	1,364.524	16.18	0.4827	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			0.00000	1,220.244	16.18	0.5161	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			0.00000	1,370.444	16.18	0.4839	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			0.00000	1,228.423	16.17	0.5185	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			0.00000	1,358.623	16.17	0.4815	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>												<b>20,092,989.60</b>	<b>1,086</b>	<b>248,591</b>
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12033		0.12101			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12246		0.12475			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12489		0.12562			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12720		0.12796			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			86.24420	76.338	19.74	0.1634	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			985.04420	1,043.738	19.74	0.8366	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			16.89410	16.078	22.00	0.0403	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,915.69410	1,983.478	22.00	0.9597	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			351.54090	317.351	16.31	0.5297	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			250.34090	284.751	16.31	0.4703	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			766.81320	627.210	16.40	0.5985	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			291.81320	381.310	16.40	0.4015	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			362.76330	287.105	18.77	0.3256	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			887.76330	1,041.205	18.77	0.6744	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,500.52550	1,293.946	13.58	0.9047	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			25.52550	48.046	13.58	0.0953	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,032.12270	979.624	18.05	0.6361	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			470.02270	490.124	18.05	0.3639	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			581.34900	547.899	19.02	0.4264	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,019.24900	1,058.399	19.02	0.5736	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,711.15380	1,643.649	17.08	0.8398	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			149.05380	154.149	17.08	0.1602	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			779.29920	747.688	18.24	0.4837	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			983.39920	1,027.988	18.24	0.5163	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			489.24860	469.150	19.54	0.3340	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,693.34860	1,749.450	19.54	0.6660	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,219.10920	1,174.543	16.41	0.6751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			423.20920	454.843	16.41	0.3249	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
€ / R	On	31/07/2018	Foreign Exchange Future			15.45070		15.59170			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.56940		15.71220			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.58200		15.72480			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.60080		15.74400			0.0000	5,039,058.40	323	133,586
€ / R	On	25/09/2018	Foreign Exchange Future			15.62600		15.76950			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.88580		16.23780			0.0000	7,148,610.00	450	28,602
€ / R	On	18/03/2019	Foreign Exchange Future			16.20350		16.35420			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.50830		16.66410			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>12,187,668.40</b>	<b>773</b>	<b>172,319</b>
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			22.64990	37.449	15.53	0.2123	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			404.34990	278.149	15.53	0.7877	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			261.30510	332.492	14.19	0.5164	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			353.50510	281.892	14.19	0.4836	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			267.38250	337.635	14.10	0.5088	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			372.18250	299.635	14.10	0.4912	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			84.72520	66.064	16.47	0.1358	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,417.09100	1,548.646	17.14	0.9143	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,505.38400	1,366.113	13.99	0.9563	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			11.38400	15.313	13.99	0.0437	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			243.43580	196.380	14.91	0.3402	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			499.43580	595.580	14.91	0.6598	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,100.72520	1,225.264	16.47	0.8642	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,407.83440	1,539.229	17.12	0.9131	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			296.84940	241.186	14.58	0.3996	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			402.84940	490.386	14.58	0.6004	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,819.03070	3,962.242	23.41	0.9932	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			3.03070	3.042	23.41	0.0068	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			51.09100	39.446	17.14	0.0857	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.50080	0.369	26.68	0.0009	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,247.01230	2,104.284	16.44	0.9898	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.01230	3.484	16.44	0.0102	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			50.35940	38.871	17.16	0.0846	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,426.35940	1,558.071	17.16	0.9154	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			51.83440	40.029	17.12	0.0869	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,886.50080	6,029.569	26.68	0.9991	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			568.40600	666.933	15.04	0.6704	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			247.90600	202.933	15.04	0.3296	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,834.76610	2,128.311	17.29	0.8527	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			181.28700	123.148	17.30	0.1463	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,843.48700	2,137.348	17.30	0.8537	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			183.84660	125.082	17.27	0.1483	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,826.04660	2,119.282	17.27	0.8517	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			182.56610	124.111	17.29	0.1473	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			860.13640	782.406	14.37	0.5387	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			635.93640	708.906	14.37	0.4613	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			855.47090	778.071	14.39	0.5366	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			641.27090	714.571	14.39	0.4634	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			850.82290	773.762	14.40	0.5344	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			646.62290	720.262	14.40	0.4656	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			840.09040	771.860	15.02	0.4672	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,045.99040	1,133.560	15.02	0.5328	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			836.41480	768.447	15.04	0.4656	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,052.31480	1,140.147	15.04	0.5344	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			843.77630	775.284	15.01	0.4688	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,039.67630	1,126.984	15.01	0.5312	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>290,206</b>
<b>Total € / R</b>												<b>12,187,668.40</b>	<b>773</b>	<b>462,525</b>
AUS / R	On	17/09/2018	Foreign Exchange Future			9.85880		9.94950			0.0000	0.00	0	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			9.97560		10.19660			0.0000	19,951.20	2	11,417
AUS / R	On	18/03/2019	Foreign Exchange Future			10.10290		10.19660			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.22540		10.32110			0.0000	0.00	0	4,929
<b>Total AUS / R Future</b>												<b>19,951.20</b>	<b>2</b>	<b>28,668</b>
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,185.46090	1,274.479	14.64	0.9833	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			5.24010	3.452	14.56	0.0176	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,165.74010	1,254.652	14.56	0.9824	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			5.09840	3.364	14.60	0.0172	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,175.59840	1,264.564	14.60	0.9828	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			4.96090	3.279	14.64	0.0167	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			38.62400	20.326	13.94	0.0568	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,332.02400	1,534.726	13.94	0.9432	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			39.99810	21.128	13.91	0.0588	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,313.39810	1,515.528	13.91	0.9412	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			39.30570	20.723	13.92	0.0578	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,322.70570	1,525.123	13.92	0.9422	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			478.88960	533.411	12.13	0.5789	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			321.87760	283.057	12.15	0.4174	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			485.27760	540.157	12.15	0.5826	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			318.29990	279.841	12.16	0.4138	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			491.69990	546.941	12.16	0.5862	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			325.48960	286.310	12.13	0.4211	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			952.86040	1,022.546	13.61	0.6959	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			261.74330	235.927	13.62	0.3019	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			960.64330	1,030.527	13.62	0.6981	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			266.19790	239.981	13.59	0.3063	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			945.09790	1,014.581	13.59	0.6937	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			263.96040	237.946	13.61	0.3041	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>19,951.20</b>	<b>2</b>	<b>28,668</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.28170		10.46430			0.0000	2,570,425.00	250	595
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.41940		10.47020			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>2,570,425.00</b>	<b>250</b>	<b>595</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,014.80320	849.759	11.69	0.8749	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			30.50320	48.059	11.69	0.1251	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,005.76660	841.174	11.69	0.8719	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			31.46660	49.474	11.69	0.1281	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,023.86400	858.375	11.69	0.8779	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			29.56400	46.675	11.69	0.1221	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			339.40160	318.408	13.48	0.4142	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			599.20160	629.008	13.48	0.5858	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			336.09890	315.288	13.50	0.4110	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			605.89890	635.888	13.50	0.5890	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			342.73230	321.557	13.46	0.4174	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			592.53230	622.157	13.46	0.5826	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>2,570,425.00</b>	<b>250</b>	<b>595</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			347.80330		383.45390			0.0000	0.00	0	25,000
<b>Total CF CANDCO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDCO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	17/09/2018	Foreign Exchange Future			13.45520		13.54550			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.71340		13.98310			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			14.00400		14.09990			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.28100		14.38010			0.0000	0.00	0	150
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,125</b>
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			26.60720	22.337	17.90	0.0578	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,511.10720	1,597.137	17.90	0.9422	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			26.27410	22.074	17.94	0.0571	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,520.77410	1,606.874	17.94	0.9429	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			25.94620	21.816	17.98	0.0565	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,530.44620	1,616.616	17.98	0.9435	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			945.42760	749.104	13.55	0.6861	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			172.32760	245.705	13.55	0.3139	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			937.93510	742.651	13.55	0.6829	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			174.83510	249.251	13.55	0.3171	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			952.94750	755.592	13.55	0.6893	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			169.84750	242.192	13.55	0.3107	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			507.98750	464.440	14.64	0.4155	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			868.08750	920.440	14.64	0.5845	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			504.72150	461.406	14.65	0.4134	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			874.82150	927.406	14.65	0.5866	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			501.48120	458.388	14.67	0.4112	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			881.58120	934.388	14.67	0.5888	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			656.83650	603.878	14.77	0.4412	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			996.73650	1,042.878	14.77	0.5588	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			653.48060	600.734	14.79	0.4394	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,003.38060	1,049.734	14.79	0.5606	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			650.13730	597.607	14.80	0.4376	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,010.03730	1,056.607	14.80	0.5624	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,125</b>
CNH / R	On	17/09/2018	Foreign Exchange Future			1.96310		1.96970			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.98160		2.01360			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.00110		2.00750			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01950		2.02590			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			32.32160	29.985	15.09	0.0621	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,835.32160	1,898.985	15.09	0.9379	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			42.73100	39.597	14.80	0.0800	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,645.73100	1,708.597	14.80	0.9200	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			37.15740	34.452	14.95	0.0705	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,740.15740	1,803.451	14.95	0.9295	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,251.14260	1,014.326	12.16	0.6996	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			215.14260	298.326	12.16	0.3004	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,179.08560	950.372	12.20	0.6747	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			243.08560	334.372	12.20	0.3253	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,325.52920	1,080.913	12.11	0.7239	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			189.52920	264.913	12.11	0.2761	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			547.98160	531.444	13.84	0.3688	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,372.98160	1,420.444	13.84	0.6312	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			519.44430	504.149	13.92	0.3538	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,444.44430	1,493.149	13.92	0.6462	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			577.98610	560.151	13.76	0.3843	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,302.98610	1,349.151	13.76	0.6157	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,272.90200	1,237.625	13.69	0.5862	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	14/06/2019	Foreign Exchange Option	1.98	Put			813.90200	842.625	13.69	0.4138	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,222.41290	1,188.635	13.74	0.5708	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			863.41290	893.635	13.74	0.4292	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,325.00210	1,288.236	13.64	0.6016	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			766.00210	793.236	13.64	0.3984	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09670		2.11530			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.13600		2.18290			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17980		2.19930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22130		2.24170			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>260</b>
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			24.26170	23.798	17.00	0.0435	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,371.26170	2,556.798	17.00	0.9565	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			22.69930	22.089	17.27	0.0402	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,469.69930	2,655.089	17.27	0.9598	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			21.29240	20.548	17.53	0.0373	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,568.29240	2,753.548	17.53	0.9627	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,314.22340	994.946	12.94	0.6441	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			285.22340	434.946	12.94	0.3559	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,244.62420	937.699	13.00	0.6214	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			315.62420	477.699	13.00	0.3786	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,177.20570	882.849	13.06	0.5985	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			348.20570	522.849	13.06	0.4015	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			748.31230	677.282	14.46	0.4003	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,355.31230	1,479.282	14.46	0.5997	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			817.35370	740.090	14.29	0.4288	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,224.35370	1,342.090	14.29	0.5712	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			782.11610	708.002	14.38	0.4143	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,289.11610	1,410.002	14.38	0.5857	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			796.19540	880.735	14.12	0.3909	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,728.12070	1,600.636	14.03	0.6362	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			711.12070	787.636	14.03	0.3638	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,668.22950	1,546.452	14.07	0.6226	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			751.22950	833.452	14.07	0.3774	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,613.19540	1,493.735	14.12	0.6091	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>260</b>
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.69780		1.70850			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.71960		1.75260			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.74240		1.75350			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
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76360		1.77490			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			74.23310	62.616	17.94	0.1132	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,489.23310	1,584.616	17.94	0.8868	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			65.01920	54.816	18.08	0.1008	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,580.01920	1,676.816	18.08	0.8992	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			83.89180	70.945	17.76	0.1265	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,398.89180	1,492.945	17.76	0.8735	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,001.36590	1,705.292	14.63	0.8671	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			75.36590	109.292	14.63	0.1329	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,910.76630	1,618.965	14.53	0.8531	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			84.76630	122.965	14.53	0.1469	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,821.19130	1,534.053	14.43	0.8379	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			95.19130	138.053	14.43	0.1621	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			727.92870	681.393	15.89	0.4415	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,092.92870	1,157.393	15.89	0.5585	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			693.71670	649.173	16.00	0.4252	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,158.71670	1,225.173	16.00	0.5748	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			763.80340	715.210	15.77	0.4582	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,028.80340	1,091.210	15.77	0.5418	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,103.04450	1,047.777	15.56	0.5348	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			954.04450	1,011.777	15.56	0.4652	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,060.61560	1,007.051	15.66	0.5196	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,011.61560	1,071.051	15.66	0.4804	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,147.09670	1,090.092	15.47	0.5501	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			898.09670	954.092	15.47	0.4499	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	17/09/2018	Foreign Exchange Future			0.13140		0.13210			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13010		0.13320			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.12860		0.13100			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12740		0.12900			0.0000	0.00	0	1,093
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,655</b>
NOK/R	On	17/09/2018	Foreign Exchange Future			1.63090		1.64480			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65470		1.69030			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68080		1.69520			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70520		1.72010			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 17/09/2018 Foreign Exchange Future			9.05610		9.12270			0.0000	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Future			9.16180		9.34770			0.0000	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Future			9.27830		9.34690			0.0000	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Future			9.39100		9.46160			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.92	Call			16.39190	12.197	14.72	0.0569	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.92	Put			813.69190	876.097	14.72	0.9431	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.93	Call			15.87390	11.791	14.74	0.0552	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.93	Put			823.17390	885.691	14.74	0.9448	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.94	Call			15.37210	11.398	14.77	0.0536	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.94	Put			832.67210	895.298	14.77	0.9464	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.93	Call			534.47490	406.700	12.24	0.6457	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.93	Put			116.77490	174.900	12.24	0.3543	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.94	Call			527.60550	400.695	12.25	0.6402	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.94	Put			119.90550	178.895	12.25	0.3598	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.92	Call			541.40100	412.764	12.23	0.6512	0.00	0	0
NZ\$ / R On 14/12/2018 Foreign Exchange Option	8.92	Put			113.70100	170.964	12.23	0.3488	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.54	Put			513.85790	554.097	13.59	0.5792	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.52	Call			327.91570	299.035	13.56	0.4280	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.52	Put			501.01570	540.735	13.56	0.5720	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.53	Call			324.31860	295.699	13.57	0.4244	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.53	Put			507.41860	547.399	13.57	0.5756	0.00	0	0
NZ\$ / R On 18/03/2019 Foreign Exchange Option	9.54	Call			320.75790	292.397	13.59	0.4208	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.92	Call			332.55270	308.139	14.65	0.3715	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.92	Put			790.95270	837.139	14.65	0.6285	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.93	Call			329.74340	305.520	14.67	0.3689	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.93	Put			798.14340	844.520	14.67	0.6311	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.91	Call			335.38650	310.782	14.64	0.3741	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.91	Put			783.78650	829.782	14.64	0.6259	0.00	0	0
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 17/09/2018 Foreign Exchange Future			1.29780		1.29690			0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.30820		1.32210			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.31810		1.31480			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.32700		1.32270			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
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			731.00000	722.000		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			831.00000	822.000		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
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			631.00000	622.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			621.00000	482.000		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			521.00000	382.000		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			721.00000	582.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			252.00000	219.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			352.00000	319.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			152.00000	119.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			27.00000	70.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			73.00000	30.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			127.00000	170.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.31720		1.31750			0.0000	0.00	0	8
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>8</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>8</b>
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17210		1.17510			0.0000	0.00	0	180
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>180</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>180</b>
SGD / R	On	17/09/2018	Foreign Exchange Future			9.77390		9.84060			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.90690		10.10290			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.05190		10.12020			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.18960		10.25840			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			127.55120	106.415	13.15	0.3347	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			286.95120	332.515	13.15	0.6653	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			124.40590	103.714	13.18	0.3279	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			293.80590	339.814	13.18	0.6721	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			130.76660	109.179	13.11	0.3415	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			280.16660	325.279	13.11	0.6585	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			795.13100	634.191	12.10	0.7811	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			62.23100	97.291	12.10	0.2189	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			786.84900	626.654	12.10	0.7769	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			63.94900	99.754	12.10	0.2231	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			803.44730	641.773	12.10	0.7853	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			60.54730	94.874	12.10	0.2147	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			338.66800	311.923	13.49	0.4183	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			558.46800	600.023	13.49	0.5817	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			335.21830	308.711	13.51	0.4150	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			565.01830	606.811	13.51	0.5850	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			342.15090	315.164	13.48	0.4217	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			551.95090	593.264	13.48	0.5783	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			637.20700	598.401	13.27	0.5811	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			388.80700	418.801	13.27	0.4189	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			647.58180	608.311	13.25	0.5874	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			379.18180	408.711	13.25	0.4126	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			642.37770	603.338	13.26	0.5843	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			383.97770	413.738	13.26	0.4157	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	17/09/2018	Foreign Exchange Future			2.69350		2.67770			0.0000	34,409,462.50	12,775	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.61900		2.63310			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.53720		2.51710			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.46420		2.44270			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>34,409,462.50</b>	<b>12,775</b>	<b>1,500</b>
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.79010	1.888	27.05	0.0191	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			684.09010	668.389	27.05	0.9809	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.78550	1.880	27.34	0.0189	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			694.08550	678.380	27.34	0.9811	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.79560	1.898	26.77	0.0194	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			674.09560	658.398	26.77	0.9806	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			33.00560	30.454	20.46	0.1784	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			369.90560	381.454	20.46	0.8216	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			31.56420	29.118	20.49	0.1719	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			378.46420	390.118	20.49	0.8281	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			34.50560	31.845	20.44	0.1850	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			361.40560	372.845	20.44	0.8150	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			77.59710	85.127	19.42	0.3479	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			290.49710	277.927	19.42	0.6521	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			75.03490	82.427	19.44	0.3395	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			297.93490	285.227	19.44	0.6605	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			80.23570	87.905	19.39	0.3564	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			283.13570	270.705	19.39	0.6436	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	14/06/2019	Foreign Exchange Option	3.53	Call			8.37780	9.442	21.67	0.0486	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,095.67780	1,075.242	21.67	0.9514	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			8.10040	9.134	21.67	0.0472	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,105.40040	1,084.934	21.67	0.9528	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			8.66420	9.759	21.67	0.0500	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,085.96420	1,065.559	21.67	0.9500	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>34,409,462.50</b>	<b>12,775</b>	<b>1,500</b>
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.29440		1.32020			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.25620		1.29640			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.21040		1.23230			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17170		1.19190			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 576 501 962.20</b>	<b>128,148</b>	<b>1,189,987</b>
<b>Total Options</b>												<b>10 423 663.44</b>	<b>53,600</b>	<b>3,430,859</b>
<b>Grand Total:</b>												<b>1,586,925,625.64</b>	<b>181,748</b>	<b>4,620,846</b>