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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/07/2018 Foreign Exchange Future			13.19650		13.23150			0.0000	271,333,236.50	20,561	0
\$ / R On 31/07/2018 Foreign Exchange Future			13.16980		13.22800			0.0000	0.00	0	1,762
\$ / R On 02/08/2018 Foreign Exchange Future			13.17160		13.23150			0.0000	0.00	0	55
\$ / R On 06/08/2018 Foreign Exchange Future			13.17850		13.23850			0.0000	0.00	0	420
\$ / R On 07/08/2018 Foreign Exchange Future			13.18030		13.24020			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.19060		13.25050			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.19400		13.25390			0.0000	26,388,000.00	2,000	4,144
\$ / R On 20/08/2018 Foreign Exchange Future			13.20250		13.26250			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.20770		13.26760			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.21620		13.27730			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.22140		13.28130			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.22660		13.28660			0.0000	0.00	0	197
\$ / R On 07/09/2018 Foreign Exchange Future			13.23350		13.29350			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.24380		13.30390			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.25070		13.31080			0.0000	215,496,134.10	16,263	441,374
\$ / R On 25/09/2018 Foreign Exchange Future			13.26450		13.32470			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.26960		13.32990			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.27650		13.33680			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.29350		13.35390			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.30200		13.35120			0.0000	3,125,970.00	235	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.31050		13.37100			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Future			13.31560		13.37610			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.32240		13.38300			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.32590		13.38640			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.32750		13.38810			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.33430		13.39490			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.34780		13.40840			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.35290		13.41350			0.0000	3,738,812.00	280	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.37490		13.46650			0.0000	6,165,828.90	461	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.37660		13.43730			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.39520		13.45590			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.40030		13.46100			0.0000	0.00	0	66,738
\$ / R	On	21/12/2018	Foreign Exchange Future			13.41210		13.47290			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.42900		13.48980			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.43240		13.49320			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.45940		13.52040			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.47970		13.54070			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.48140		13.54240			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.50320		13.56440			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.52830		13.58970			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.55840		13.62010			0.0000	0.00	0	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.57350		13.63530			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.57680		13.63860			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.58350		13.64540			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.63040		13.69270			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.68230		13.74480			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.68730		13.74990			0.0000	0.00	0	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.70570		13.76840			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.72910		13.79190			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.73420		13.79700			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.73750		13.80030			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.78440		13.84760			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.78620		13.84940			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.83870		13.90220			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.84420		13.90760			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			13.86950		13.93310			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.89490		13.95860			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.89850		13.96220			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.95110		14.01500			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.00360		14.06780			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.00910		14.07320			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.02900		14.09320			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.06160		14.12600			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.06520		14.12960			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.11780		14.18240			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.17400		14.23880			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.23010		14.29520			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Future			14.27910		14.34430			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.34070		14.40620			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.35880		14.42440			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.44220		14.50810			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.54360		14.61050			0.0000	0.00	0	0
Total \$ / R Future												526,247,981.50	39,800	685,155
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Call			39.57670	0.000	9.53	0.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.25	Put			58.07670	53.500	9.53	1.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Call			7.49510	0.000	9.53	0.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	13.40	Put			175.99510	203.500	9.53	1.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.00810	0.000	9.53	0.0000	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			1,171.50810	1,136.500	9.53	1.0000	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Put			292.88300	337.598	16.28	0.9258	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.50	Call			20.88300	7.398	16.28	0.0742	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,092.05530	3,150.246	58.01	0.9998	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.05530	0.046	58.01	0.0002	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,592.01200	2,650.212	46.03	0.9999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			0.01200	0.011	46.03	0.0001	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Call			254.84950	189.308	13.93	0.8152	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.00	Put			26.84950	19.508	13.93	0.1848	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			575.84400	631.370	19.81	0.9876	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			3.84400	1.170	19.81	0.0124	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			5.29880	5.340	18.07	0.0426	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			576.79880	516.940	18.07	0.9574	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			145.66010	174.735	14.89	0.5940	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			124.16010	93.235	14.89	0.4060	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,939.84340	2,999.741	33.33	0.9998	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.04340	0.041	33.33	0.0002	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			1.57280	1.614	17.27	0.0117	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			921.77280	861.914	17.27	0.9883	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			11.98920	7.542	17.14	0.0470	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			631.78920	687.242	17.14	0.9530	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,371.85210	1,431.206	20.13	0.9905	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			2.35210	1.807	20.13	0.0095	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			320.11350	359.868	15.74	0.7118	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			104.01350	83.868	15.74	0.2882	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			115.74770	93.916	15.59	0.3154	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			291.84770	329.916	15.59	0.6846	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			379.75820	422.616	16.03	0.7610	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			83.65820	66.616	16.03	0.2390	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			218.72940	183.690	14.71	0.5193	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			144.82940	169.690	14.71	0.4807	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			164.18130	191.564	14.83	0.5165	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			198.08130	165.564	14.83	0.4835	0.00	0	350
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			399.26090	440.979	15.85	0.7379	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	20/08/2018	Foreign Exchange Option	13.56	Call		101.76090	83.479	15.85	0.2621	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put		187.54330	212.584	14.75	0.4937	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call		245.14330	210.284	14.75	0.5063	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put		0.00000	235.645	14.64	0.5010	8,247,561.00	35,000	35,000
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call		0.00000	221.845	14.64	0.4990	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call		0.00000	3.332	19.84	0.0126	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put		0.00000	1,887.132	19.84	0.9874	3,679,906.82	1,950	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		2,769.52690	2,829.368	22.36	0.9972	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		0.82690	0.768	22.36	0.0028	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call		403.86900	361.322	14.46	0.6553	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put		122.56900	139.922	14.46	0.3447	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put		492.12710	534.015	16.07	0.7311	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call		123.42710	105.415	16.07	0.2689	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		611.09260	656.583	16.54	0.7912	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		92.39260	77.983	16.54	0.2088	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,289.58370	3,349.446	25.86	0.9973	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		0.88370	0.846	25.86	0.0027	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put		24.53780	27.382	14.17	0.0949	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call		841.13780	783.982	14.17	0.9051	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put		701.65950	748.410	16.70	0.7992	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call		95.15950	81.910	16.70	0.2008	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call		375.74610	337.610	14.57	0.5969	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put		172.24610	194.110	14.57	0.4031	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call		498.93080	454.465	14.34	0.7085	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call		113.34130	98.083	16.41	0.2341	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put		105.43080	120.965	14.34	0.2915	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put		363.30920	398.969	15.37	0.6123	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call		206.80920	182.469	15.37	0.3877	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put		283.04890	314.545	14.98	0.5409	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call		256.54890	228.045	14.98	0.4591	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put		619.84130	664.583	16.41	0.7659	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put		283.96850	314.988	14.90	0.5205	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call		287.86850	258.788	14.90	0.4795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		24.73800	20.702	18.51	0.0542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		1,573.93800	1,630.002	18.51	0.9458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		24.25290	20.289	18.52	0.0532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		1,583.45290	1,639.589	18.52	0.9468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		25.23290	21.125	18.50	0.0552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		1,564.43290	1,620.425	18.50	0.9448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		2,311.77590	2,251.631	18.37	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		0.97590	0.931	18.37	0.0033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		851.26170	796.313	13.93	0.8719	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		40.46170	45.613	13.93	0.1281	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		2,831.55470	2,891.421	20.70	0.9935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		2.35470	2.121	20.70	0.0065	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		569.15670	524.114	14.21	0.7255	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			108.35670	123.414	14.21	0.2745	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,731.63610	2,791.483	20.19	0.9932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			2.43610	2.183	20.19	0.0068	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			493.50150	451.800	14.34	0.6689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			142.70150	161.100	14.34	0.3311	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,843.26330	1,900.955	18.78	0.9675	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			14.06330	11.655	18.78	0.0325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			157.82630	140.326	16.02	0.2886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			577.02630	619.626	16.02	0.7114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			755.88660	703.676	13.92	0.8338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			55.08660	62.976	13.92	0.1662	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,661.70030	2,721.532	19.84	0.9930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			2.50030	2.232	19.84	0.0070	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,771.60210	2,831.457	20.40	0.9933	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			2.40210	2.157	20.40	0.0067	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			722.17980	671.820	13.97	0.8176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			61.37980	71.120	13.97	0.1824	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			517.65590	558.430	15.80	0.6801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			178.45590	159.130	15.80	0.3199	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,981.45220	3,041.343	21.46	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			2.25220	2.043	21.46	0.0061	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,711.18450	3,771.156	25.16	0.9952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.98450	1.856	25.16	0.0048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			276.09770	248.945	15.00	0.4535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			325.29770	358.245	15.00	0.5465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			290.63530	321.748	14.83	0.5153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			301.43530	272.448	14.83	0.4847	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,565.14740	1,504.931	14.97	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			4.34740	4.231	14.97	0.0156	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			325.67630	293.483	14.69	0.5114	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			264.87630	292.783	14.69	0.4886	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,813.39790	1,753.205	16.10	0.9909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.59790	2.505	16.10	0.0091	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,466.17190	1,405.951	14.52	0.9806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			5.37190	5.251	14.52	0.0194	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,318.79360	1,258.706	14.05	0.9710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			7.99360	8.006	14.05	0.0290	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,614.71590	1,554.503	15.20	0.9860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.91590	3.803	15.20	0.0140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,713.98470	1,653.781	15.65	0.9887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			3.18470	3.081	15.65	0.0113	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,032.89610	974.814	13.98	0.9247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			22.09610	24.114	13.98	0.0753	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,833.29500	1,773.105	16.19	0.9913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.49500	2.405	16.19	0.0087	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			87.28070	100.077	14.11	0.2357	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			628.08070	580.777	14.11	0.7643	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			413.32680	450.280	15.38	0.6148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			224.12680	200.980	15.38	0.3852	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			94.81110	108.437	14.15	0.2500	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			605.61110	559.137	14.15	0.7500	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			18.82420	20.320	13.99	0.0651	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,079.62420	1,021.020	13.99	0.9349	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,416.77900	1,356.559	14.29	0.9783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			5.97900	5.859	14.29	0.0217	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			868.98440	813.639	13.94	0.8781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			38.18440	42.939	13.94	0.1219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			698.04520	648.408	14.01	0.8049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			67.24520	77.708	14.01	0.1951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			240.48640	266.729	14.63	0.4614	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			351.28640	317.429	14.63	0.5386	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			959.14010	902.098	13.96	0.9059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			28.34010	31.398	13.96	0.0941	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			156.79450	176.460	14.39	0.3524	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			467.59450	427.160	14.39	0.6476	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			547.89320	503.737	14.25	0.7104	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			117.09320	133.037	14.25	0.2896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			481.81740	521.376	15.66	0.6593	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			192.61740	172.075	15.66	0.3407	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,140.80000	5,080.700	24.00	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	24.00	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			781.52540	728.368	13.91	0.8450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			50.72540	57.668	13.91	0.1550	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,707.89760	1,764.868	18.64	0.9579	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			18.69760	15.568	18.64	0.0421	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			940.91510	884.176	13.96	0.9008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			30.11510	33.476	13.96	0.0992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			340.87690	307.685	14.66	0.5277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			250.07690	276.985	14.66	0.4723	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			406.66730	369.488	14.51	0.5934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			195.86730	218.788	14.51	0.4066	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,423.04470	1,477.803	18.36	0.9282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			33.84470	28.503	18.36	0.0718	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			103.74950	91.230	16.74	0.2008	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			792.94950	840.530	16.74	0.7992	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			964.75460	1,015.258	17.25	0.8485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			75.55460	65.958	17.25	0.1515	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			69.79970	60.827	17.38	0.1411	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1,008.99970	1,060.127	17.38	0.8589	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,451.24540	3,511.194	23.84	0.9949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			2.04540	1.894	23.84	0.0051	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,770.65970	2,829.813	20.60	0.9884	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			5.35970	4.313	20.60	0.0116	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			508.10910	468.274	14.49	0.6447	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			178.20910	198.674	14.49	0.3553	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			629.59430	672.561	16.13	0.7018	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			179.49430	162.161	16.13	0.2982	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			644.74260	688.110	16.18	0.7086	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			174.64260	157.710	16.18	0.2914	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,472.86820	3,532.942	22.45	0.9935	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.76820	2.542	22.45	0.0065	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,925.40950	2,984.833	21.03	0.9886	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			5.30950	4.433	21.03	0.0114	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			107.45030	121.403	14.14	0.2465	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			684.25030	637.903	14.14	0.7535	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			460.04680	496.121	15.40	0.5765	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			303.94680	279.620	15.40	0.4235	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			0.00000	402.319	15.00	0.5060	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			0.00000	354.319	15.00	0.4940	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			472.05570	438.212	14.74	0.5603	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			301.05570	327.712	14.74	0.4397	534,170.72	1,630	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			820.60000	865.556	16.44	0.7221	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			191.60000	176.056	16.44	0.2779	286,971.12	1,630	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,230.30830	1,280.864	17.54	0.8231	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			116.40830	106.464	17.54	0.1769	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,743.66290	1,798.025	18.55	0.8952	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			66.66290	60.424	18.55	0.1048	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			775.06740	818.198	16.28	0.6877	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			231.46740	214.098	16.28	0.3123	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,639.26000	3,699.264	20.41	0.9888	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			5.66000	5.164	20.41	0.0112	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,097.28690	3,156.096	20.32	0.9762	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			13.68690	11.996	20.32	0.0238	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			614.51380	575.808	14.54	0.6441	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			228.11380	249.908	14.54	0.3559	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			679.39190	720.298	15.99	0.6500	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			265.79190	246.198	15.99	0.3500	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			162.29660	179.691	14.30	0.2830	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			740.39660	697.191	14.30	0.7170	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			23.23090	25.307	14.10	0.0581	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,518.13090	1,459.606	14.10	0.9419	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			261.68240	242.990	16.08	0.3392	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			726.78240	768.690	16.08	0.6608	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,424.03660	3,483.712	20.13	0.9836	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			8.93660	8.012	20.13	0.0164	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,558.01470	1,610.347	18.09	0.8500	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			106.41470	98.147	18.09	0.1500	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,588.76600	2,528.436	17.16	0.9878	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.26600	5.536	17.16	0.0122	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			345.27500	372.679	14.85	0.4354	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			538.77500	505.579	14.85	0.5646	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			19.36230	20.898	14.72	0.0453	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,762.86230	1,703.798	14.72	0.9547	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			0.00000	520.444	15.22	0.5106	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			0.00000	435.344	15.22	0.4894	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,290.61140	3,349.003	20.89	0.9597	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			27.91140	25.603	20.89	0.0403	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			700.49710	662.446	14.54	0.6469	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			263.19710	285.846	14.54	0.3531	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			909.49790	953.913	16.47	0.6849	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			266.79790	250.513	16.47	0.3151	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			705.87360	745.975	15.91	0.6128	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			343.17360	322.575	15.91	0.3872	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,890.36080	3,949.398	21.81	0.9743	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			17.66080	15.998	21.81	0.0257	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			614.42870	651.570	15.56	0.5596	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			420.32870	396.770	15.56	0.4404	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,309.11400	2,364.962	19.17	0.9010	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			75.01400	70.162	19.17	0.0990	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			601.37350	568.933	14.89	0.5669	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,678.17910	1,730.381	18.10	0.8290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			139.17910	130.681	18.10	0.1710	0.00	0	20,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,179.00180	1,128.698	13.95	0.8314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			98.00180	108.398	13.95	0.1686	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			821.73860	863.769	16.15	0.6375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			332.73860	314.069	16.15	0.3625	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			716.70910	756.373	15.86	0.5987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			377.70910	356.673	15.86	0.4013	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			277.82300	300.677	14.55	0.3513	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			738.82300	700.976	14.55	0.6487	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			366.12190	393.310	14.82	0.4169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			627.12190	593.610	14.82	0.5831	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,581.83650	1,633.267	17.93	0.8143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			152.83650	143.567	17.93	0.1857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			122.80660	135.076	14.03	0.1994	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,083.80660	1,035.376	14.03	0.8006	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,848.02660	1,789.379	14.61	0.9454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			27.02660	29.079	14.61	0.0546	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,806.20710	3,865.087	21.90	0.9632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			27.20710	25.387	21.90	0.0368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			762.85240	724.141	14.49	0.6617	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			261.85240	283.841	14.49	0.3383	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,552.78490	2,609.413	19.57	0.9157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			63.78490	59.713	19.57	0.0843	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		130.06120	122.082	18.22	0.1611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,749.06120	1,801.782	18.22	0.8389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		128.96650	121.051	18.24	0.1599	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,757.96650	1,810.751	18.24	0.8401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		131.16380	123.123	18.20	0.1623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,740.16380	1,792.823	18.20	0.8377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		1,151.23610	1,198.735	16.99	0.7317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		232.23610	219.035	16.99	0.2683	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		1,417.84060	1,468.292	17.61	0.7865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		178.84060	168.592	17.61	0.2135	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		1,286.48710	1,234.334	13.87	0.8617	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		75.48710	84.034	13.87	0.1383	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		407.51380	384.954	15.69	0.4260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		656.51380	694.654	15.69	0.5740	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		2,600.32790	2,657.104	19.64	0.9187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		61.32790	57.404	19.64	0.0813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		1,328.94470	1,276.135	13.83	0.8725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		67.94470	75.835	13.83	0.1275	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		410.96180	388.229	15.67	0.4288	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		649.96180	687.929	15.67	0.5712	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		1,687.00260	1,739.270	18.11	0.8303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		138.00260	129.570	18.11	0.1697	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put		2,112.15400	2,167.020	18.84	0.8806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call		93.15400	87.320	18.84	0.1194	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put		2,130.63470	2,185.592	18.87	0.8824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call		91.63470	85.892	18.87	0.1176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put		1,111.04130	1,158.006	16.89	0.7221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		242.04130	228.305	16.89	0.2779	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call		948.92450	903.565	14.15	0.7499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put		167.92450	183.265	14.15	0.2501	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call		380.91110	359.711	15.85	0.4040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put		709.91110	749.411	15.85	0.5960	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		506.79370	479.408	15.20	0.5031	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		495.79370	529.108	15.20	0.4969	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		2,316.86430	2,372.641	19.18	0.8987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		77.86430	72.941	19.18	0.1013	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		703.14300	742.475	15.83	0.5933	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		384.14300	362.775	15.83	0.4067	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		1,415.58210	1,361.549	13.77	0.8925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		54.58210	61.249	13.77	0.1075	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put		1,811.60340	1,864.753	18.33	0.8472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call		122.60340	115.053	18.33	0.1528	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		2,288.77490	2,344.438	19.13	0.8964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		79.77490	74.738	19.13	0.1036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		1,489.38200	1,432.688	13.80	0.9057	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		48.38200	52.388	13.80	0.0943	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			616.71880	583.635	14.85	0.5766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			375.71880	403.335	14.85	0.4234	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,349.79470	1,399.576	17.46	0.7739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			190.79470	179.876	17.46	0.2261	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,460.79280	1,511.635	17.71	0.7939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			171.79280	161.935	17.71	0.2061	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,332.91940	1,382.526	17.42	0.7707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			193.91940	182.826	17.42	0.2293	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,341.35000	1,391.043	17.44	0.7723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			192.35000	181.343	17.44	0.2277	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,200.02990	1,248.140	17.10	0.7429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			221.02990	208.440	17.10	0.2571	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			954.88260	999.507	16.50	0.6800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			285.88260	269.807	16.50	0.3200	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,507.94220	1,451.116	13.84	0.9083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			46.94220	50.816	13.84	0.0917	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			899.18830	855.098	14.20	0.7290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			188.18830	204.798	14.20	0.2710	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,601.33190	1,543.896	14.06	0.9204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			40.33190	43.596	14.06	0.0796	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			681.22150	645.544	14.68	0.6159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			320.22150	345.244	14.68	0.3841	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,743.04630	1,684.853	14.38	0.9358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			32.04630	34.553	14.38	0.0642	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			525.09320	559.383	15.29	0.5123	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			486.09320	459.683	15.29	0.4877	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,538.50510	1,589.562	17.85	0.8073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			159.50510	149.862	17.85	0.1927	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			985.39730	939.157	14.12	0.7645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			154.39730	168.857	14.12	0.2355	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			857.97180	900.744	16.25	0.6498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			318.97180	301.044	16.25	0.3502	0.00	0	16,130
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			390.37350	418.633	14.89	0.4331	0.00	0	27,800
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			594.72510	563.254	14.95	0.5541	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			421.82510	451.154	14.95	0.4459	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,383.96160	1,433.961	17.48	0.7724	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			196.86160	186.061	17.48	0.2276	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			372.59930	399.824	14.81	0.4143	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			645.49930	611.924	14.81	0.5857	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,460.60710	1,511.326	17.65	0.7861	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			183.50710	173.426	17.65	0.2139	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			780.96550	743.292	14.46	0.6516	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			291.16550	314.292	14.46	0.3484	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,028.89280	1,074.188	16.52	0.6822	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			298.69280	283.188	16.52	0.3178	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			726.25810	765.530	15.75	0.5840	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			416.05810	394.530	15.75	0.4160	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,120.08380	4,178.277	22.09	0.9630	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			29.88380	27.277	22.09	0.0370	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,482.58990	3,540.907	21.03	0.9464	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			42.38990	39.907	21.03	0.0536	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			253.72650	274.780	14.32	0.3173	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			846.92650	807.180	14.32	0.6827	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			189.97430	205.916	14.11	0.2497	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,050.37430	1,005.316	14.11	0.7503	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			297.04550	318.307	14.39	0.3297	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			887.74550	848.007	14.39	0.6703	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			239.87670	258.070	14.21	0.2853	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			992.27670	949.470	14.21	0.7147	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			860.69290	821.992	14.46	0.6562	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			318.29290	340.592	14.46	0.3438	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,162.46830	1,208.570	16.69	0.6840	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			324.86830	309.970	16.69	0.3160	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,755.63770	1,806.550	17.84	0.7817	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			220.03770	209.750	17.84	0.2183	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,280.68260	1,327.399	16.90	0.6841	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			350.38260	335.698	16.90	0.3159	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			276.05970	295.221	14.32	0.2959	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,035.75970	993.521	14.32	0.7041	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			930.63340	892.649	14.54	0.6599	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			340.93340	364.349	14.54	0.3401	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,296.61690	3,235.252	15.35	0.9885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			6.51690	6.852	15.35	0.0115	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			510.81910	489.857	16.09	0.4160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			940.71910	981.457	16.09	0.5840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,253.96340	1,299.971	16.79	0.6635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			394.06340	378.371	16.79	0.3365	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,125.70980	1,082.228	14.30	0.7215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			265.60980	283.828	14.30	0.2785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			569.88620	601.215	15.17	0.4495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			739.98620	709.615	15.17	0.5505	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,638.60320	1,688.028	17.58	0.7352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			298.70320	286.428	17.58	0.2648	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,837.88790	1,888.900	17.88	0.7664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			257.98790	247.300	17.88	0.2336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,939.16020	1,882.903	13.89	0.9116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			59.06020	64.503	13.89	0.0884	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,051.79940	2,104.240	18.19	0.7950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			221.89940	212.640	18.19	0.2050	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,118.27370	1,162.361	16.48	0.6322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			438.37370	420.761	16.48	0.3678	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			614.33470	589.183	15.62	0.4802	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	13.75	Put			744.23470	780.783	15.62	0.5198	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,331.47050	1,283.654	14.10	0.7875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			181.37050	195.253	14.10	0.2125	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			574.11880	550.567	15.79	0.4559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			814.01880	852.166	15.79	0.5441	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			735.38810	705.187	15.18	0.5480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			575.28810	606.787	15.18	0.4520	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			238.47850	228.560	18.04	0.2183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,948.37850	2,000.160	18.04	0.7817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			241.37300	231.338	18.01	0.2206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,931.27300	1,982.938	18.01	0.7794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,130.19970	2,183.105	18.30	0.8044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			210.29970	201.505	18.30	0.1956	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			239.92100	229.946	18.03	0.2194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,939.82100	1,991.546	18.03	0.7806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,885.48200	1,829.677	13.89	0.9040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			65.38200	71.277	13.89	0.0960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,659.21910	1,605.654	13.91	0.8660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			99.11910	107.254	13.91	0.1340	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,158.54660	2,100.716	13.88	0.9379	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			38.44660	42.316	13.88	0.0621	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			129.72200	138.906	13.94	0.1617	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,555.02200	1,502.406	13.94	0.8383	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,404.81140	1,452.195	17.09	0.6855	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			373.41140	358.995	17.09	0.3145	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			361.95270	385.498	14.57	0.3360	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,000.55270	962.298	14.57	0.6640	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			385.54270	409.959	14.64	0.3476	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			980.94270	943.459	14.64	0.6524	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,542.48940	1,590.585	17.26	0.6880	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			395.18940	380.985	17.26	0.3120	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			351.59340	372.496	14.50	0.3132	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,124.29340	1,082.896	14.50	0.6868	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,074.81440	1,036.142	14.59	0.6686	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			382.11440	405.742	14.59	0.3314	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			618.80350	650.351	15.25	0.4426	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			821.50350	790.751	15.25	0.5574	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,147.03880	1,106.540	14.62	0.6729	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			402.23880	424.240	14.62	0.3271	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,679.69470	1,728.286	17.44	0.6907	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			414.49470	400.586	17.44	0.3093	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			462.13320	487.899	14.81	0.3574	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,066.93320	1,030.199	14.81	0.6426	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			144.26880	156.526	13.93	0.1594	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,754.16880	1,703.826	13.93	0.8406	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,529.69680	1,576.512	17.12	0.6576	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		478.09680	462.212	17.12	0.3424	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		2,178.72700	2,229.790	18.11	0.7528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		327.12700	315.490	18.11	0.2472	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,435.72870	2,488.406	18.46	0.7815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,103.79440	1,066.626	14.80	0.6473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,338.04000	1,293.723	14.48	0.7256	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		319.64000	338.023	14.48	0.2744	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		2,119.81160	2,170.467	18.03	0.7456	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		338.21160	326.167	18.03	0.2544	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,045.05480	1,009.571	14.95	0.6242	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		10.41260	11.630	13.04	0.0183	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,671.43390	1,622.716	14.14	0.8143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		183.03390	197.016	14.14	0.1857	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,190.79300	1,149.737	14.62	0.6790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		402.39300	424.037	14.62	0.3210	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		465.39440	490.926	14.80	0.3527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,347.36620	1,392.030	16.76	0.6232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		535.76620	517.730	16.76	0.3768	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		2,332.09030	2,384.150	18.32	0.7705	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		300.49030	289.850	18.32	0.2295	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,088.81260	3,027.330	13.04	0.9817	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,187.87410	1,230.048	16.45	0.5889	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		757.63960	731.424	15.80	0.4956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		869.23960	905.724	15.80	0.5044	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		593.32780	572.914	16.46	0.4095	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,194.92780	1,237.214	16.46	0.5905	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		284.12870	274.106	18.46	0.2185	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		776.88880	750.022	15.73	0.5051	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		838.48880	874.322	15.73	0.4949	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		590.39730	570.090	16.47	0.4079	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,201.99730	1,244.390	16.47	0.5921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		596.27410	575.748	16.45	0.4111	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		516.65480	543.871	14.95	0.3758	0.00	0	30,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		418.50570	440.509	14.66	0.3234	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,210.40570	1,169.609	14.66	0.6766	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,807.26900	1,856.130	17.58	0.6941	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		429.16900	415.230	17.58	0.3059	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		500.62060	527.007	14.87	0.3617	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,107.62060	1,071.207	14.87	0.6383	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,886.54840	2,941.059	18.98	0.8125	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		246.84840	238.559	18.98	0.1875	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		981.44440	948.827	15.22	0.5860	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		631.14440	661.327	15.22	0.4140	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		436.51930	458.022	14.70	0.3191	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,284.11930	1,242.422	14.70	0.6809	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,940.99340	1,989.516	17.68	0.6959	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			448.59340	433.917	17.68	0.3041	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			539.91430	566.533	14.95	0.3655	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,149.31430	1,112.733	14.95	0.6345	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,083.94330	2,132.949	17.89	0.6983	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			466.14330	451.649	17.89	0.3017	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			453.85600	475.553	14.82	0.3152	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,356.05600	1,314.253	14.82	0.6848	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			579.89820	607.139	15.08	0.3680	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,197.49820	1,161.339	15.08	0.6320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,720.68460	1,676.203	14.54	0.7726	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			287.58460	306.703	14.54	0.2274	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,368.28790	2,418.990	18.26	0.7236	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			431.38790	418.490	18.26	0.2764	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,144.61000	1,111.283	15.34	0.6045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			671.51000	701.783	15.34	0.3955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,154.24650	1,120.668	15.31	0.6080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			661.14650	691.168	15.31	0.3920	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,199.61790	3,135.606	12.32	0.9774	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.51790	16.106	12.32	0.0226	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,149.41820	1,115.965	15.33	0.6062	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			666.31820	696.465	15.33	0.3938	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			469.29720	491.326	14.90	0.3112	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,427.89720	1,386.226	14.90	0.6888	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,209.00140	2,258.362	18.05	0.6981	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			487.60140	473.262	18.05	0.3019	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			613.54770	641.546	15.21	0.3687	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,245.74770	1,210.046	15.21	0.6313	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			655.19770	684.116	15.33	0.3728	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,280.19770	1,245.216	15.33	0.6272	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,499.22650	1,457.490	14.98	0.6928	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			484.22650	506.390	14.98	0.3072	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,358.92890	2,408.668	18.25	0.7006	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			503.92890	489.768	18.25	0.2994	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			522.11530	507.916	18.40	0.2989	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			496.76100	519.176	15.03	0.3036	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,564.56100	1,522.776	15.03	0.6964	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,484.31530	2,534.316	18.40	0.7011	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			692.31200	721.782	15.43	0.3741	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,325.51200	1,290.882	15.43	0.6259	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			586.85310	571.380	18.14	0.3260	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,293.65310	2,342.380	18.14	0.6740	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,061.94120	6,118.318	21.30	0.9018	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			155.14120	147.318	21.30	0.0982	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			584.89510	569.475	18.15	0.3250	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,301.69510	2,350.475	18.15	0.6750	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			582.95130	567.578	18.16	0.3241	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,309.75130	2,358.578	18.16	0.6759	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,624.39050	2,674.663	18.55	0.7020	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			540.39050	526.263	18.55	0.2980	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			508.96160	531.425	15.07	0.2996	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,634.96160	1,593.025	15.07	0.7004	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			728.76080	758.568	15.52	0.3754	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,368.36080	1,333.768	15.52	0.6246	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			763.98270	794.488	15.61	0.3769	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,406.38270	1,372.288	15.61	0.6231	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			798.20340	829.268	15.68	0.3778	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,447.00340	1,413.268	15.68	0.6222	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			832.74740	863.795	15.75	0.3785	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,487.94740	1,453.895	15.75	0.6215	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			865.08720	896.684	15.81	0.3799	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,519.38720	1,485.784	15.81	0.6201	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			898.93740	930.884	15.87	0.3798	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,565.13740	1,531.584	15.87	0.6202	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,046.19750	1,022.509	17.31	0.4540	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,801.79750	1,843.709	17.31	0.5460	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,052.12260	1,028.279	17.29	0.4560	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,787.72260	1,829.479	17.29	0.5440	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,049.15500	1,025.393	17.30	0.4550	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,794.75500	1,836.593	17.30	0.5450	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,932.62410	1,975.241	17.44	0.5511	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,070.72410	1,047.441	17.44	0.4489	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,176.47400	1,151.118	17.45	0.4675	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,905.97400	1,947.518	17.45	0.5325	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,173.43560	1,148.176	17.46	0.4666	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,912.93560	1,954.576	17.46	0.5334	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,170.44920	1,145.243	17.47	0.4657	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,919.94920	1,961.643	17.47	0.5343	0.00	0	0
Total \$ / R Option												12,748,609.66	40,210	3,156,353
Total \$ / R												538,996,591.16	80,010	3,841,508
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.25070		13.31080			0.0000	0.00	0	345
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.40030		13.46100			0.0000	0.00	0	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.55840		13.62010			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.70570		13.76840			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	370
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,211.92370	8,976.261	16.77	0.1980	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			80,131.92370	84,906.261	16.77	0.8020	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,051.27150	8,831.875	16.80	0.1953	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			80,971.27150	85,761.875	16.80	0.8047	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			10,374.95270	9,122.980	16.74	0.2008	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	17/09/2018	Foreign Exchange Option	14.00	Put		79,294.95270	84,052.980	16.74	0.7992		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put		228,877.49400	234,443.778	19.13	0.8964		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		7,977.49400	7,473.778	19.13	0.1036		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		11,755.79750	11,029.882	18.41	0.1472		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		185,655.79750	190,999.882	18.41	0.8528		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		11,657.75250	10,937.409	18.42	0.1461		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		186,557.75250	191,907.409	18.42	0.8539		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		11,854.93180	11,123.198	18.39	0.1483		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		184,754.93180	190,093.198	18.39	0.8517		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		51,713.44180	49,590.585	16.05	0.4201		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		92,703.44180	96,750.585	16.05	0.5799		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		51,396.67650	49,287.168	16.07	0.4180		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		93,386.67650	97,447.168	16.07	0.5820		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		52,031.78940	49,895.953	16.04	0.4221		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		92,021.78940	96,055.953	16.04	0.5779		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		59,340.88150	57,291.373	16.46	0.4095		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		119,500.88150	123,721.373	16.46	0.5905		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		59,047.82000	57,008.992	16.47	0.4079		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		120,207.82000	124,438.992	16.47	0.5921		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		59,635.01440	57,574.788	16.45	0.4111		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		118,795.01440	123,004.788	16.45	0.5889		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	370
£ / R	On	17/09/2018	Foreign Exchange Future		17.42670	17.53200			0.0000		17,496,406.80	1,004	226,550
£ / R	On	28/09/2018	Foreign Exchange Future		17.45940	17.56490			0.0000		0.00	0	14
£ / R	On	14/12/2018	Foreign Exchange Future		17.69300	17.79940			0.0000		17,728,386.00	1,002	11,544
£ / R	On	18/03/2019	Foreign Exchange Future		17.98510	18.09290			0.0000		0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future		18.25990	18.36890			0.0000		0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future		18.56800	18.67810			0.0000		0.00	0	895
Total £ / R Future											35,224,792.80	2,006	250,091
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		137.58830	112.878	14.73	0.2111	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		855.58830	936.178	14.73	0.7889	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		135.64360	111.209	14.74	0.2085	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		863.64360	944.509	14.74	0.7915	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		139.56080	114.568	14.71	0.2137	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		847.56080	927.868	14.71	0.7863	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call		364.34010	316.825	13.92	0.4369	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put		449.44010	507.425	13.92	0.5631	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call		360.20590	313.075	13.94	0.4331	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put		455.30590	513.675	13.94	0.5669	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call		368.51590	320.614	13.91	0.4407	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put		443.61590	501.214	13.91	0.5593	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		483.82010	442.986	14.33	0.4112	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	14/12/2018		Foreign Exchange Option	18.12	Put		804.42010	869.986	14.33	0.5888	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.13	Call		480.21560	439.627	14.34	0.4089	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.13	Put		810.81560	876.627	14.34	0.5911	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.11	Call		487.44810	446.368	14.32	0.4136	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.11	Put		798.04810	863.368	14.32	0.5864	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Call		763.91360	715.890	14.92	0.4659	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Put		971.01360	1,030.790	14.92	0.5341	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Call		759.94400	712.112	14.93	0.4641	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Put		977.04400	1,037.012	14.93	0.5359	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Call		767.90120	719.686	14.92	0.4677	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		965.00120	1,024.586	14.92	0.5323	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		960.07570	908.561	15.69	0.4751	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		1,221.17570	1,278.661	15.69	0.5249	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		956.15530	904.781	15.70	0.4737	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		1,227.25530	1,284.881	15.70	0.5263	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		964.01040	912.354	15.69	0.4765	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		1,215.11040	1,272.454	15.69	0.5235	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Call		1,216.57040	1,162.007	16.15	0.5032	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Put		1,358.47040	1,414.007	16.15	0.4968	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Call		1,212.48380	1,158.046	16.15	0.5020	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Put		1,364.38380	1,420.046	16.15	0.4980	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Call		1,220.66140	1,165.981	16.14	0.5044	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Put		1,352.56140	1,407.981	16.14	0.4956	0.00	0	0
Total £ / R Option											0.00	0	0	
Total £ / R											35,224,792.80	2,006	250,091	
¥ / R	On	23/08/2018		Foreign Exchange Future			0.11920	0.11960		0.0000	0.00	0	0	
¥ / R	On	17/09/2018		Foreign Exchange Future			0.11978	0.12023		0.0000	0.00	0	115	
¥ / R	On	14/12/2018		Foreign Exchange Future			0.12190	0.12235		0.0000	0.00	0	0	
¥ / R	On	18/03/2019		Foreign Exchange Future			0.12434	0.12481		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.12665	0.12712		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	115	
¥ / R	On	23/08/2018		Foreign Exchange Option	0.12	Call		339.30450	314.785	27.23	0.4788	0.00	0	0
¥ / R	On	23/08/2018		Foreign Exchange Option	0.12	Put		379.30450	394.785	27.23	0.5212	0.00	0	0
¥ / R	On	23/08/2018		Foreign Exchange Option	0.13	Call		85.53470	77.617	30.35	0.1564	0.00	0	0
¥ / R	On	23/08/2018		Foreign Exchange Option	0.13	Put		1,125.53470	1,157.617	30.35	0.8436	0.00	0	0
¥ / R	On	23/08/2018		Foreign Exchange Option	0.11	Call		999.39300	960.057	24.12	0.8957	0.00	0	0
¥ / R	On	23/08/2018		Foreign Exchange Option	0.11	Put		39.39300	40.057	24.12	0.1043	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.13	Call		70.88610	57.251	19.08	0.1354	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.13	Put		1,048.18610	1,079.251	19.08	0.8646	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.14	Call		16.21360	17.913	23.44	0.0428	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.14	Put		1,993.51360	2,039.913	23.44	0.9572	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.12	Call		308.29840	274.799	15.83	0.4997	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.12	Put		285.59840	296.799	15.83	0.5003	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			618.17000	578.224	15.98	0.5824	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			382.97000	388.424	15.98	0.4176	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			279.34250	252.669	18.28	0.3044	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,044.14250	1,062.869	18.28	0.6956	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,283.29300	1,235.326	13.07	0.9048	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			48.09300	45.526	13.07	0.0952	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			970.86880	928.292	17.68	0.6263	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			490.26880	493.792	17.68	0.3737	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			539.25170	504.503	18.58	0.4111	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,058.65170	1,070.003	18.58	0.5889	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,635.18140	1,588.734	16.79	0.8362	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			154.58140	154.234	16.79	0.1638	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			739.42870	697.827	17.80	0.4711	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,027.72870	1,033.027	17.80	0.5289	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			461.17670	429.280	19.09	0.3194	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,749.47670	1,764.480	19.09	0.6806	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,166.99780	1,118.334	16.01	0.6678	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			455.29780	453.534	16.01	0.3322	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	31/07/2018	Foreign Exchange Future			15.34830		15.42330			0.0000	0.00	0	33
€ / R	On	07/09/2018	Foreign Exchange Future			15.46370		15.54200			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.47610		15.55460			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.49500		15.57350			0.0000	5,035,875.00	325	133,303
€ / R	On	25/09/2018	Foreign Exchange Future			15.52020		15.59880			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.77870		15.85850			0.0000	662,705.40	42	28,602
€ / R	On	18/03/2019	Foreign Exchange Future			16.09570		16.17680			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			16.39960		16.48140			0.0000	0.00	0	5,256
Total € / R Future												5,698,580.40	367	172,036
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Put			31.79020	31.116	12.92	0.2496	0.00	0	0
€ / R	On	31/07/2018	Foreign Exchange Option	15.21	Call			245.09020	169.416	12.92	0.7504	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			337.44740	381.289	14.10	0.5739	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			259.44740	224.989	14.10	0.4261	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			343.22600	386.282	14.03	0.5639	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			277.82600	242.382	14.03	0.4361	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			57.39200	48.574	16.40	0.1080	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,569.96510	1,642.974	17.05	0.9343	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,340.08470	1,264.128	14.04	0.9460	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			16.58470	19.128	14.04	0.0540	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			179.56630	156.039	14.87	0.2934	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			606.06630	661.039	14.87	0.7066	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,243.89200	1,313.574	16.40	0.8920	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,560.50530	1,633.430	17.03	0.9333	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			222.52620	194.423	14.54	0.3500	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			499.02620	549.423	14.54	0.6500	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,989.19520	4,067.503	23.98	0.9943	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			2.69520	2.503	23.98	0.0057	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			33.46510	27.974	17.05	0.0657	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.26130	0.224	26.69	0.0006	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,076.99480	1,998.760	16.23	0.9887	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			3.49480	3.760	16.23	0.0113	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			32.93340	27.525	17.07	0.0648	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,579.43340	1,652.525	17.07	0.9352	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			34.00530	28.430	17.03	0.0667	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,056.76130	6,135.224	26.69	0.9994	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			678.29080	734.551	15.04	0.7126	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			187.09080	164.751	15.04	0.2874	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			114.85970	105.471	17.29	0.1304	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,156.35970	2,226.771	17.29	0.8696	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			116.68870	107.161	17.26	0.1322	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,138.18870	2,208.461	17.26	0.8678	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			115.77150	106.312	17.28	0.1313	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,147.27150	2,217.612	17.28	0.8687	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			761.70280	722.804	14.38	0.5156	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			714.90280	757.104	14.38	0.4844	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			757.40420	718.770	14.39	0.5135	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			720.60420	763.070	14.39	0.4865	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			753.12230	714.758	14.41	0.5114	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			726.32230	769.058	14.41	0.4886	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			754.91840	720.365	15.04	0.4485	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,143.51840	1,190.765	15.04	0.5515	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			751.54200	717.116	15.05	0.4469	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,150.14200	1,197.516	15.05	0.5531	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			758.31050	723.629	15.03	0.4501	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,136.91050	1,184.029	15.03	0.5499	0.00	0	0
Total € / R Option												0.00	0	290,206
Total € / R												5,698,580.40	367	462,242
AUS / R	On	17/09/2018	Foreign Exchange Future			9.81740		9.83640			0.0000	0.00	0	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			9.93360		9.95300			0.0000	0.00	0	11,417
AUS / R	On	18/03/2019	Foreign Exchange Future			10.06110		10.08100			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.18350		10.20410			0.0000	0.00	0	4,929
Total AUS / R Future												0.00	0	28,668
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			2.77080	2.438	14.57	0.0132	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,276.37080	1,295.038	14.57	0.9868	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			2.70150	2.378	14.61	0.0128	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,286.30150	1,304.978	14.61	0.9872	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	17/09/2018	Foreign Exchange Option	11.13	Call			2.63400	2.319	14.65	0.0125	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,296.23400	1,314.919	14.65	0.9875	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,555.73750	1,573.857	13.94	0.9498	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			19.46110	18.159	13.92	0.0521	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,536.46110	1,554.559	13.92	0.9479	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			19.09620	17.805	13.93	0.0511	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,546.09620	1,564.205	13.93	0.9489	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			18.73750	17.457	13.94	0.0502	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			549.93390	561.578	12.09	0.6002	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			267.80740	259.615	12.11	0.3961	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			556.80740	568.515	12.11	0.6039	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			274.09550	265.774	12.08	0.4034	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			543.09550	554.674	12.08	0.5966	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			270.93390	262.678	12.09	0.3998	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,035.95350	1,048.768	13.55	0.7087	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			228.09810	220.365	13.57	0.2892	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,043.99810	1,056.865	13.57	0.7108	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			232.02760	224.192	13.53	0.2935	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,027.92760	1,040.692	13.53	0.7065	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			230.05350	222.268	13.55	0.2913	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,668
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.28270		10.31020			0.0000	0.00	0	595
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.42030		10.44910			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	595
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			871.24100	846.786	11.47	0.8809	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			41.04100	44.086	11.47	0.1191	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			862.52890	838.149	11.47	0.8779	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			42.32890	45.449	11.47	0.1221	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			879.98530	855.458	11.47	0.8838	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			39.78530	42.758	11.47	0.1162	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			320.64750	310.988	13.30	0.4122	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			601.54750	620.688	13.30	0.5878	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			317.43620	307.865	13.32	0.4090	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			608.33620	627.565	13.32	0.5910	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			323.89360	314.142	13.28	0.4155	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			594.79360	613.842	13.28	0.5845	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	595
CF CANDCO	On	15/10/2018	Foreign Exchange Future			325.04610		346.27480			0.0000	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CC01 Future												0.00	0	25,000
Total CF CANDO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.38040		13.44940			0.0000	0.00	0	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.63780		13.70810			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			13.92800		13.99960			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.20350		14.27550			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,125
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			20.82530	16.699	17.91	0.0459	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,601.42530	1,666.299	17.91	0.9541	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			20.57540	16.509	17.95	0.0454	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,611.17540	1,676.109	17.95	0.9546	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			20.32890	16.321	17.99	0.0448	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,620.92890	1,685.921	17.99	0.9552	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			747.80410	696.121	13.58	0.6631	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			249.70410	268.321	13.58	0.3369	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			741.34380	689.896	13.58	0.6598	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			253.24380	272.096	13.58	0.3402	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			754.29760	702.383	13.58	0.6664	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			246.19760	264.583	13.58	0.3336	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			456.04080	427.321	14.72	0.3932	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			936.44080	979.321	14.72	0.6068	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			462.12310	433.061	14.69	0.3975	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			922.52310	965.061	14.69	0.6025	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			459.07170	430.183	14.70	0.3953	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			929.47170	972.183	14.70	0.6047	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			601.88660	571.041	14.83	0.4259	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,046.38660	1,087.541	14.83	0.5741	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			598.72440	568.018	14.85	0.4241	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,053.22440	1,094.518	14.85	0.5759	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			595.57970	565.007	14.86	0.4223	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,060.07970	1,101.507	14.86	0.5777	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,125
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94260		1.95380			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.96310		1.97340			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			1.98440		1.99370			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00400		2.01240			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,789.91520	1,894.770	14.44	0.9518	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			23.94410	17.642	14.56	0.0415	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,885.94410	1,991.642	14.56	0.9585	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			20.54130	14.984	14.69	0.0357	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,982.54130	2,088.984	14.69	0.9643	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			27.91520	20.770	14.44	0.0482	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			951.14310	881.426	12.07	0.6569	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			317.14310	350.426	12.07	0.3431	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			886.29320	819.805	12.07	0.6309	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			352.29320	388.805	12.07	0.3691	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,018.53060	945.685	12.07	0.6824	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			284.53060	314.685	12.07	0.3176	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			492.58160	462.548	13.73	0.3385	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,455.58160	1,518.548	13.73	0.6615	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			466.63270	438.107	13.82	0.3240	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,529.63270	1,594.106	13.82	0.6760	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			519.92140	488.332	13.65	0.3535	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,382.92140	1,444.332	13.65	0.6465	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,187.83040	1,136.669	13.57	0.5629	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			863.83040	896.669	13.57	0.4371	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,138.31570	1,088.714	13.60	0.5473	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			914.31570	948.714	13.60	0.4527	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,238.95900	1,186.236	13.54	0.5785	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			814.95900	846.236	13.54	0.4215	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.08290		2.09270			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.12210		2.13190			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.16590		2.17610			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20730		2.21750			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			20.64830	19.080	17.43	0.0359	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,593.64830	2,690.080	17.43	0.9641	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			19.11250	17.557	17.67	0.0330	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,692.11250	2,788.557	17.67	0.9670	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			17.73000	16.188	17.91	0.0303	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,790.73000	2,887.188	17.91	0.9697	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			900.48680	840.363	12.83	0.5915	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			481.48680	519.363	12.83	0.4085	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			846.37110	786.966	12.86	0.5680	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			527.37110	565.966	12.86	0.4320	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			957.04620	896.173	12.81	0.6150	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			438.04620	475.173	12.81	0.3850	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			652.90740	614.531	14.39	0.3777	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,491.90740	1,555.531	14.39	0.6223	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			714.54930	673.169	14.22	0.4058	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,353.54930	1,414.169	14.22	0.5942	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			683.04530	642.670	14.30	0.3915	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,422.04530	1,483.670	14.30	0.6085	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			800.48450	830.066	13.95	0.3814	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,521.69510	1,450.926	14.00	0.6048	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			846.69510	877.926	14.00	0.3952	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,469.36320	1,400.267	14.04	0.5910	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			894.36320	927.267	14.04	0.4090	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,575.48450	1,503.066	13.95	0.6186	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.68990		1.69740			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.71180		1.71940			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.73460		1.74230			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75560		1.76340			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			56.38540	47.831	17.70	0.0932	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,582.38540	1,648.830	17.70	0.9068	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			49.20350	41.659	17.86	0.0824	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,675.20350	1,742.659	17.86	0.9176	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			64.21110	54.711	17.53	0.1051	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,490.21110	1,555.711	17.53	0.8949	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,689.93060	1,622.905	14.09	0.8660	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			95.93060	104.905	14.09	0.1340	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,605.02570	1,539.235	14.09	0.8495	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			111.02570	121.235	14.09	0.1505	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,521.88510	1,457.431	14.09	0.8319	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			127.88510	139.431	14.09	0.1681	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			670.25910	642.016	15.85	0.4269	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,147.25910	1,196.016	15.85	0.5731	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			638.01380	611.094	15.97	0.4108	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,215.01380	1,265.094	15.97	0.5892	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			704.13080	674.508	15.74	0.4436	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,081.13080	1,128.508	15.74	0.5564	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,038.56650	1,002.089	15.56	0.5223	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,004.56650	1,046.089	15.56	0.4777	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			997.70860	962.549	15.65	0.5072	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,063.70860	1,106.549	15.65	0.4928	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,081.01870	1,043.206	15.47	0.5377	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			947.01870	987.206	15.47	0.4623	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13090		0.13130			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12970		0.13090			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.12930		0.13050			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12930		0.12990			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62260		1.63090			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.64660		1.65490			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.67240		1.68090			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69670		1.70530			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			8.99970		9.03780			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.10540		9.14390			0.0000	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Future			9.22130		9.26080			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.33360		9.37320			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			10.56440	7.923	14.55	0.0404	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			892.76440	928.223	14.55	0.9596	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			10.21040	7.694	14.59	0.0393	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			902.41040	937.994	14.59	0.9607	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			9.86840	7.472	14.63	0.0382	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			912.06840	947.772	14.63	0.9618	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			392.30810	366.282	12.10	0.6168	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			178.40810	190.882	12.10	0.3832	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			386.38720	360.564	12.11	0.6110	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			182.48720	195.164	12.11	0.3890	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			398.28960	372.059	12.10	0.6225	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			174.38960	186.659	12.10	0.3775	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Put			562.05780	584.536	13.54	0.6023	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Call			289.40360	272.086	13.50	0.4049	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.52	Put			548.60360	570.786	13.50	0.5951	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Call			286.11330	268.945	13.52	0.4013	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.53	Put			555.31330	577.645	13.52	0.5987	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Option	9.54	Call			282.85780	265.836	13.54	0.3977	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			301.92570	286.285	14.67	0.3544	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			848.72570	872.685	14.67	0.6456	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			299.34010	283.811	14.69	0.3519	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			856.14010	880.211	14.69	0.6481	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			304.53450	288.778	14.65	0.3569	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			841.33450	865.178	14.65	0.6431	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28880		1.29730			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.29910		1.30760			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.30890		1.31760			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31770		1.32650			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			727.00000	812.000		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			827.00000	912.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			627.00000	712.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			476.00000	391.000		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			376.00000	291.000		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			576.00000	491.000		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			224.00000	311.000		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			324.00000	411.000		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			124.00000	211.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			65.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	23.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			35.00000	123.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			165.00000	77.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.31520		1.31710			0.0000	0.00	0	8
Total QUANTO £ / \$ Future												0.00	0	8

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$												0.00	0	8
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.16940		1.17000			0.0000	17,541.00	15	165
Total QUANTO € / \$ Future												17,541.00	15	165
Total QUANTO € / \$												17,541.00	15	165
R / ¥	On	23/08/2018	Foreign Exchange Future			8.38950	0.11867	8.35830			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.11867	1,158.58960	975.498	16.57	0.3666	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.11867	2,041.58960	2,170.498	16.57	0.6334	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.11867	3,499.16850	3,691.626	18.10	0.7920	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.11867	616.16850	496.626	18.10	0.2080	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.11867	0.00000	1,260.565	15.96	0.4481	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.11867	0.00000	1,655.565	15.96	0.5519	6,622,260.40	40,000	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.11867	1,790.08880	1,905.204	16.27	0.5938	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.11867	1,307.08880	1,110.204	16.27	0.4062	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.11867	1,729.62160	1,841.279	16.19	0.5835	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.11867	1,346.62160	1,146.279	16.19	0.4165	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.11867	1,851.52790	1,970.099	16.34	0.6039	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.11867	1,268.52790	1,075.099	16.34	0.3961	0.00	0	0
Total R / ¥ Option												6,622,260.40	40,000	46,000
Total R / ¥												6,622,260.40	40,000	46,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.34860	0.11867	8.31760			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11867	817.91420	839.514	14.59	0.2972	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11867	3,741.91420	3,453.513	14.59	0.7028	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11867	787.73200	807.863	14.55	0.2894	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11867	3,811.73200	3,521.863	14.55	0.7106	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11867	848.85720	871.970	14.62	0.3051	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11867	3,672.85720	3,385.970	14.62	0.6949	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11867	2,954.81120	3,085.198	16.65	0.6463	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11867	1,478.81120	1,299.198	16.65	0.3537	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.74540		9.77470			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.87830		9.90800			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.02260		10.05320			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.15890		10.19050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			100.55010	90.455	12.88	0.3063	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			325.85010	345.055	12.88	0.6937	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			97.89250	87.994	12.91	0.2996	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			333.19250	352.594	12.91	0.7004	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			103.27250	92.979	12.85	0.3131	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			318.57250	337.579	12.85	0.6869	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			630.49300	607.226	11.93	0.7740	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			92.49300	98.926	11.93	0.2260	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			622.99750	599.796	11.93	0.7696	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			94.99750	101.496	11.93	0.2304	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			638.03580	614.704	11.92	0.7784	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			90.03580	96.404	11.92	0.2216	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			306.48970	295.300	13.41	0.4064	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			593.28970	612.700	13.41	0.5936	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			303.27960	292.191	13.42	0.4031	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			600.07960	619.591	13.42	0.5969	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			309.73220	298.443	13.39	0.4097	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			586.53220	605.843	13.39	0.5903	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			595.05920	576.401	13.20	0.5719	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			414.55920	427.501	13.20	0.4281	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			605.01920	586.111	13.18	0.5782	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			404.51920	417.211	13.18	0.4218	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			600.02070	581.238	13.19	0.5750	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			409.52070	422.338	13.19	0.4250	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			2.67950		2.69700			0.0000	0.00	0	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.60750		2.62520			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.52580		2.54070			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.45270		2.46620			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	1,500
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			2.06700	1.608	27.50	0.0167	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			665.06700	682.108	27.50	0.9833	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.04530	1.588	27.76	0.0163	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			675.04530	692.088	27.76	0.9837	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.09000	1.629	27.24	0.0170	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			655.09000	672.129	27.24	0.9830	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			29.58870	26.494	20.12	0.1630	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			374.38870	388.994	20.12	0.8370	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			28.24940	25.273	20.15	0.1568	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	14/12/2018	Foreign Exchange Option	2.98	Put			383.04940	397.773	20.15	0.8432	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			30.98520	27.770	20.10	0.1694	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			365.78520	380.270	20.10	0.8306	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			84.69230	79.371	19.25	0.3345	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			273.99230	283.571	19.25	0.6655	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			81.98090	76.791	19.27	0.3262	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			281.28090	290.991	19.27	0.6738	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			87.48280	82.028	19.22	0.3430	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			266.78280	276.228	19.22	0.6570	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			9.26870	8.489	21.55	0.0448	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,073.06870	1,085.789	21.55	0.9552	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			8.96460	8.207	21.55	0.0435	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,082.76460	1,095.507	21.55	0.9565	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			9.58260	8.781	21.55	0.0461	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,063.38260	1,076.081	21.55	0.9539	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	1,500
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.29110		1.29580			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.25230		1.25680			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.20610		1.21040			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.16600		1.17020			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												567 188 895.70	42,188	1,167,743
Total Options												19 370 870.06	80,210	3,492,559
Grand Total:												586,559,765.76	122,398	4,660,302