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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/08/2018 Foreign Exchange Future			13.30550		13.41540			0.0000	0.00	0	420
\$ / R On 07/08/2018 Foreign Exchange Future			13.30550		13.41220			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.31280		13.42090			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.31580		13.42420			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			13.31930		13.42780			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			13.32460		13.43320			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.33000		13.43860			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.33880		13.44770			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.34420		13.45310			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.34950		13.45850			0.0000	0.00	0	197
\$ / R On 07/09/2018 Foreign Exchange Future			13.35660		13.46560			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.36680		13.47600			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.37370		13.48280			0.0000	1,302,932,722.50	97,425	478,278
\$ / R On 25/09/2018 Foreign Exchange Future			13.38730		13.49660			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.39240		13.50180			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.39920		13.50870			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.41630		13.52600			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.42490		13.53470			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.43350		13.54350			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.43860		13.54870			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.44550		13.55570			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Future			13.44890		13.55920			0.0000	2,232,517.40	166	3,442
\$ / R	On	01/11/2018	Foreign Exchange Future			13.45060		13.56100			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.45750		13.56800			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.47120		13.58190			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.47630		13.58710			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.49850		13.60960			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.50020		13.61130			0.0000	2,241,033.20	166	3,197
\$ / R	On	11/12/2018	Foreign Exchange Future			13.51900		13.63040			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.52410		13.63560			0.0000	304,454,539.20	22,512	65,015
\$ / R	On	21/12/2018	Foreign Exchange Future			13.53610		13.64780			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.55320		13.66510			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.55660		13.66860			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.58400		13.69630			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.60450		13.71710			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.60620		13.71880			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.62850		13.74140			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.65430		13.76760			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.68530		13.79900			0.0000	27,370,600.00	2,000	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.70080		13.81460			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.70430		13.81810			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.71120		13.82510			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.75940		13.87390			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.81300		13.92710			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.81820		13.93220			0.0000	0.00	0	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.83720		13.95100			0.0000	6,918,600.00	500	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.86140		13.97490			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.86660		13.98000			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.87010		13.98340			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.91850		14.03130			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.92020		14.03300			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.97320		14.08610			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.97880		14.09160			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.00470		14.11760			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.03070		14.14360			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.03440		14.14730			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.08810		14.20110			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.14180		14.25490			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.14740		14.26040			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.16780		14.28080			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.20110		14.31420			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.20480		14.31790			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.25860		14.37170			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.31600		14.42920			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.37350		14.48680			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.42350		14.53680			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.48650		14.59990			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			14.50500		14.61850			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.59030		14.70380			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.69370		14.80720			0.0000	0.00	0	0
Total \$ / R Future												1,646,150,012.30	122,769	718,187
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			31.89090	33.790	11.13	0.3653	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			187.29090	79.290	11.13	0.6347	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,767.82100	2,874.533	52.07	0.9998	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.02100	0.033	52.07	0.0002	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			0.13350	0.025	21.61	0.0003	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,092.33350	985.525	21.61	0.9997	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			9.43320	2.393	19.55	0.0236	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			457.23320	556.893	19.55	0.9764	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,200.71230	1,308.122	22.31	0.9941	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1.61230	0.922	22.31	0.0059	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			179.40980	237.537	15.26	0.6563	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			133.60980	83.336	15.26	0.3437	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			150.88920	96.190	15.12	0.3829	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			156.68920	210.390	15.12	0.6171	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			229.54940	296.085	15.54	0.7273	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			103.74940	61.885	15.54	0.2727	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			304.95590	220.258	14.84	0.6534	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			60.75590	84.459	14.84	0.3466	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			71.88230	99.054	14.78	0.3886	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			276.08230	194.854	14.78	0.6114	0.00	0	350
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			206.55380	141.355	15.00	0.4746	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			128.75380	172.055	15.00	0.5254	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			17.02100	28.998	14.84	0.1441	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			524.82100	428.298	14.84	0.8559	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			335.60820	252.599	14.83	0.6755	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			57.80820	83.299	14.83	0.3245	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			254.35650	320.371	15.43	0.6948	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			127.55650	84.971	15.43	0.3052	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			94.43860	126.827	14.57	0.3889	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			323.03860	246.827	14.57	0.6111	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			115.69870	150.923	14.47	0.4070	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			333.39870	259.723	14.47	0.5930	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			3.62330	2.182	19.96	0.0094	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,655.92330	1,763.382	19.96	0.9906	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			348.94270	419.101	15.78	0.6903	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			152.04270	113.300	15.78	0.3097	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,117.57310	3,226.483	27.28	0.9977	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.67310	0.683	27.28	0.0023	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,597.59800	2,706.366	23.23	0.9977	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.69800	0.566	23.23	0.0023	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			512.58730	424.120	14.32	0.7514	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	31/08/2018	Foreign Exchange Option	13.00	Put			59.48730	79.920	14.32	0.2486	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			457.77370	536.759	16.28	0.7650	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			110.87370	80.959	16.28	0.2350	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			11.45330	13.641	14.82	0.0549	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			999.95330	893.141	14.82	0.9451	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			548.52810	629.747	16.48	0.7751	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			114.12810	86.347	16.48	0.2249	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			474.33960	393.008	14.46	0.6818	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			98.73960	126.408	14.46	0.3182	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			619.32970	527.575	14.24	0.7912	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			137.74220	105.171	16.17	0.2652	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			53.72970	70.975	14.24	0.2088	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			243.72310	298.942	15.07	0.5501	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			259.32310	205.542	15.07	0.4499	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			181.80680	224.661	14.72	0.4669	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			327.40680	261.261	14.72	0.5331	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			472.14220	548.571	16.17	0.7348	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			189.89090	231.230	14.77	0.4499	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			365.89090	298.030	14.77	0.5501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			29.42250	21.045	18.66	0.0576	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,406.62250	1,507.345	18.66	0.9424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			28.84270	20.616	18.67	0.0565	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,416.04270	1,516.916	18.67	0.9435	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			30.01320	21.482	18.65	0.0586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,397.21320	1,497.782	18.65	0.9414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,483.25750	2,374.175	19.32	0.9982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.45750	0.475	19.32	0.0018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,003.53320	900.875	14.35	0.9140	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			20.73320	27.175	14.35	0.0860	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,659.21520	2,768.107	20.94	0.9941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			2.01520	1.807	20.94	0.0059	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			693.60640	602.531	14.23	0.7951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			60.80640	78.831	14.23	0.2049	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,559.69860	2,668.147	20.38	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			2.49860	1.847	20.38	0.0061	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			607.52020	521.446	14.36	0.7417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			84.72020	107.746	14.36	0.2583	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,673.90810	1,778.045	19.03	0.9659	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			16.70810	11.745	19.03	0.0341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			194.52050	156.093	15.88	0.3286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			441.72050	512.393	15.88	0.6714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			902.51700	801.516	14.19	0.8859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			29.71700	37.816	14.19	0.1141	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,490.10390	2,598.289	20.11	0.9934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			2.90390	1.989	20.11	0.0066	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,599.49270	2,708.130	20.60	0.9940	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	16.08	Call		2.29270	1.830	20.60	0.0060	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		866.50350	766.182	14.13	0.8741	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		33.70350	42.482	14.13	0.1259	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		388.08310	454.583	15.65	0.6348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		220.88310	178.283	15.65	0.3652	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		2,808.93390	2,918.060	21.78	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		1.73390	1.760	21.78	0.0055	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		3,538.79120	3,647.982	25.87	0.9955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		1.59120	1.682	25.87	0.0045	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		348.28530	284.510	14.83	0.5182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		225.48530	270.810	14.83	0.4818	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		1,635.66200	1,527.161	15.71	0.9868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		2.86200	3.461	15.71	0.0132	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		1,735.08460	1,626.417	16.13	0.9896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		2.28460	2.717	16.13	0.0104	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		410.62650	340.105	14.69	0.5816	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		177.82650	216.405	14.69	0.4184	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		1,884.43820	1,775.598	16.77	0.9928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		1.63820	1.898	16.77	0.0072	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		198.62760	240.111	14.74	0.4472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		381.42760	313.811	14.74	0.5528	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		1,984.11690	1,875.199	17.19	0.9943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		1.31690	1.499	17.19	0.0057	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put		48.39530	61.630	14.14	0.1698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call		761.19530	665.330	14.14	0.8302	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		1,486.83660	1,378.701	15.07	0.9810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		4.03660	5.001	15.07	0.0190	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		1,784.84340	1,676.109	16.35	0.9908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		2.04340	2.409	16.35	0.0092	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put		8.46520	12.117	14.71	0.0423	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		1,241.26520	1,135.817	14.71	0.9577	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		1,193.01570	1,088.030	14.64	0.9509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		10.21570	14.330	14.64	0.0491	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		2,004.06100	1,895.130	17.28	0.9946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		1.26100	1.431	17.28	0.0054	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call		839.77570	739.994	14.09	0.8646	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put		36.97570	46.294	14.09	0.1354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		296.12780	354.089	15.22	0.5593	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		278.92780	227.789	15.22	0.4407	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		52.78390	67.721	14.18	0.1825	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		735.58390	641.421	14.18	0.8175	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		94.88280	119.871	14.40	0.2790	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		577.68280	493.571	14.40	0.7210	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,586.00710	1,477.610	15.50	0.9851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		3.20710	3.910	15.50	0.0149	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call		1,022.17660	919.249	14.38	0.9185	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	12.48	Put		19.37660	25.548	14.38	0.0815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		929.79280	828.309	14.24	0.8942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		26.99280	34.609	14.24	0.1058	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		158.45370	194.171	14.63	0.3897	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		441.25370	367.871	14.63	0.6103	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call		1,116.47310	1,012.323	14.52	0.9382	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put		13.67310	18.623	14.52	0.0618	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		356.13430	419.885	15.51	0.6106	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		238.93430	193.585	15.51	0.3894	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		669.55500	579.793	14.27	0.7811	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		66.75500	86.093	14.27	0.2189	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		5,312.80000	5,203.700	25.84	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	25.84	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		1,255.82020	1,355.473	18.45	0.9232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		38.62020	29.173	18.45	0.0768	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,097.48060	993.558	14.50	0.9346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		14.68060	19.858	14.50	0.0654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		428.83110	356.588	14.65	0.5989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		166.03110	202.888	14.65	0.4011	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		506.73930	427.822	14.52	0.6668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		123.93930	154.122	14.52	0.3332	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		125.46380	98.951	16.64	0.2254	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		642.66380	725.251	16.64	0.7746	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,539.42000	1,642.047	18.84	0.9556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		22.22000	15.747	18.84	0.0444	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put		807.38080	896.105	17.16	0.8327	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call		90.18080	69.805	17.16	0.1673	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		82.86310	63.952	17.29	0.1550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		850.06310	940.252	17.29	0.8450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		3,278.81580	3,387.986	24.41	0.9952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		1.61580	1.686	24.41	0.0048	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		2,597.05610	2,705.427	19.83	0.9917	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		3.65610	2.727	19.83	0.0083	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,752.60060	2,860.634	20.42	0.9913	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		4.40060	3.034	20.42	0.0087	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		619.38970	536.829	14.59	0.7085	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		117.58970	144.429	14.59	0.2915	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		498.96890	569.466	16.08	0.6633	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		220.76890	181.866	16.08	0.3367	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		512.85660	584.254	16.13	0.6711	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		214.65660	176.654	16.13	0.3289	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,301.11790	3,410.208	23.04	0.9932	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		2.91790	2.608	23.04	0.0068	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		67.49430	83.911	14.27	0.1911	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		816.19430	723.111	14.27	0.8089	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		354.51010	410.035	15.36	0.5278	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		370.51010	316.335	15.36	0.4722	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		282.07870	327.104	15.01	0.4537	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		466.77870	402.004	15.01	0.5463	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		567.98490	496.525	14.80	0.6132	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		224.48490	263.025	14.80	0.3868	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		686.59950	762.220	16.38	0.6915	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		230.09950	195.720	16.38	0.3085	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,078.37390	1,166.692	17.44	0.8062	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		137.07390	115.292	17.44	0.1938	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,581.08790	1,677.854	18.43	0.8879	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		76.78790	63.354	18.43	0.1121	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		725.34700	645.394	14.57	0.6942	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		166.14700	196.494	14.57	0.3058	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		646.60690	718.669	16.20	0.6552	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		275.80690	237.569	16.20	0.3448	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		557.99700	625.349	15.92	0.6136	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		317.19700	274.249	15.92	0.3864	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,467.85450	3,577.376	21.01	0.9867	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		7.05450	6.276	21.01	0.0133	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,926.92580	3,033.929	20.53	0.9743	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		16.12580	12.829	20.53	0.0257	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		114.39550	136.696	14.33	0.2354	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		865.39550	777.296	14.33	0.7646	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,253.06460	3,361.896	20.60	0.9810	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		11.06460	9.396	20.60	0.0190	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		16.87100	18.762	14.58	0.0446	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,684.87100	1,576.262	14.58	0.9554	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		311.26390	269.620	15.99	0.3735	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		603.26390	672.120	15.99	0.6265	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,401.78370	1,494.234	17.99	0.8375	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		123.68370	105.434	17.99	0.1625	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		14.91020	16.894	15.37	0.0370	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,932.01020	1,823.194	15.37	0.9630	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,760.72710	2,650.654	17.80	0.9903	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		3.62710	4.354	17.80	0.0097	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		268.45390	309.050	14.88	0.3896	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		635.55390	565.351	14.88	0.6104	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		395.19720	445.968	15.21	0.4696	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		544.79720	484.468	15.21	0.5304	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		782.58160	856.776	16.43	0.6559	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		313.88160	276.976	16.43	0.3441	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,718.11900	3,821.506	20.74	0.9793	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		19.41900	11.706	20.74	0.0207	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,120.03530	3,222.994	20.38	0.9616	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		31.33530	23.194	20.38	0.0384	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		813.61660	734.635	14.59	0.6897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			202.31660	234.435	14.59	0.3103	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			592.44270	657.755	15.88	0.5781	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			403.74270	357.955	15.88	0.4219	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			510.99470	570.990	15.55	0.5229	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			491.39470	439.990	15.55	0.4771	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,146.53530	2,246.424	19.17	0.8934	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			86.93530	75.424	19.17	0.1066	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			878.74410	799.505	14.55	0.7016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			203.14410	235.405	14.55	0.2984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,388.07020	2,489.927	19.57	0.9095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			73.67020	64.027	19.57	0.0905	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			152.33160	133.316	18.22	0.1749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,596.73160	1,689.216	18.22	0.8251	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			151.03540	132.167	18.24	0.1736	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,605.43540	1,698.067	18.24	0.8264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			153.64160	134.475	18.21	0.1763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,588.04160	1,680.375	18.21	0.8237	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,016.05270	1,096.938	16.97	0.7082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			271.65270	241.038	16.97	0.2918	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,272.68430	1,360.219	17.58	0.7681	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			208.28430	184.319	17.58	0.2319	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,441.96370	1,339.627	14.05	0.8867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			56.36370	65.527	14.05	0.1133	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			476.17020	426.618	15.69	0.4614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			550.57020	612.518	15.69	0.5386	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,435.15580	2,537.378	19.65	0.9128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			70.75580	61.478	19.65	0.0872	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,487.78920	1,382.919	14.02	0.8961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			52.18920	58.819	14.02	0.1039	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			480.14520	430.254	15.67	0.4644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			544.54520	606.154	15.67	0.5356	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,536.14500	1,627.564	18.12	0.8156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			161.74500	141.664	18.12	0.1844	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,952.93380	2,050.524	18.84	0.8709	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			108.53380	94.624	18.84	0.1291	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,971.13040	2,068.938	18.87	0.8728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			106.73040	93.038	18.87	0.1272	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			977.65790	1,057.357	16.87	0.6976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			283.25790	251.457	16.87	0.3024	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,083.40800	993.286	14.31	0.7851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			127.80800	149.186	14.31	0.2149	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			445.48160	398.545	15.84	0.4381	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			599.88160	664.445	15.84	0.5619	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			593.44830	532.097	15.22	0.5421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			407.84830	457.997	15.22	0.4579	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,154.77800	2,254.566	19.18	0.8907	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	15.70	Call			90.37800	78.666	19.18	0.1093	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			593.61220	657.855	15.82	0.5590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			449.21220	401.955	15.82	0.4410	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,580.28080	1,472.885	14.10	0.9115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			44.68080	48.785	14.10	0.0885	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,657.89070	1,751.384	18.33	0.8341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			143.49070	125.484	18.33	0.1659	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,127.04650	2,226.558	19.14	0.8882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			92.64650	80.658	19.14	0.1118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,655.00450	1,547.251	14.27	0.9209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			39.40450	43.151	14.27	0.0791	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			716.97260	647.184	14.91	0.6170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			301.37260	343.084	14.91	0.3830	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,206.89730	1,292.907	17.43	0.7543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			222.49730	197.007	17.43	0.2457	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,314.30090	1,402.741	17.68	0.7763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			199.90090	176.841	17.68	0.2237	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,190.60880	1,276.224	17.39	0.7507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			226.20880	200.324	17.39	0.2493	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,198.74350	1,284.559	17.41	0.7525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			224.34350	198.659	17.41	0.2475	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,062.78050	1,145.028	17.08	0.7204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			258.38050	229.128	17.08	0.2796	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			829.41420	904.004	16.49	0.6520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			335.01420	298.104	16.49	0.3480	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,673.77850	1,565.941	14.32	0.9232	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			38.17850	41.841	14.32	0.0768	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,029.96230	941.898	14.35	0.7654	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			144.36230	167.798	14.35	0.2346	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,768.16140	1,659.938	14.53	0.9335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			32.56140	35.838	14.53	0.0665	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			788.70260	714.511	14.74	0.6563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			253.10260	290.411	14.74	0.3437	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,911.15820	1,802.437	14.86	0.9466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			25.55820	28.337	14.86	0.0534	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			433.37540	485.332	15.29	0.4739	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			568.97540	509.432	15.29	0.5261	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,390.11340	1,480.105	17.85	0.7904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			185.71340	164.205	17.85	0.2096	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,122.44390	1,030.912	14.28	0.7987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			116.84390	136.812	14.28	0.2013	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			738.05600	809.031	16.24	0.6194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			373.65600	333.131	16.24	0.3806	0.00	0	21,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			314.22560	357.043	14.95	0.3928	0.00	0	37,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			699.82560	631.143	14.95	0.6072	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,527.53700	1,618.802	18.10	0.8142	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	15.00	Call			163.13700	142.902	18.10	0.1858	0.00	0	15,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,327.59850	1,229.781	14.13	0.8597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			71.99850	85.681	14.13	0.1403	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			704.06550	773.576	16.14	0.6062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			389.66550	347.676	16.14	0.3938	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			606.18040	671.066	15.86	0.5648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			441.78040	395.166	15.86	0.4352	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			216.72200	250.410	14.61	0.3113	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			852.32200	774.510	14.61	0.6887	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			292.98020	333.955	14.88	0.3764	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			728.58020	658.055	14.88	0.6236	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,432.71070	1,523.172	17.93	0.7981	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			178.31070	157.272	17.93	0.2019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			91.53510	108.070	14.20	0.1681	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,227.13510	1,132.170	14.20	0.8319	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,016.94410	1,907.911	15.10	0.9546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			21.34410	23.811	15.10	0.0454	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,633.82750	3,740.303	21.62	0.9636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			29.42750	24.403	21.62	0.0364	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			691.31620	624.625	15.02	0.5932	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			343.51620	388.525	15.02	0.4068	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,241.39110	1,327.646	17.45	0.7530	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			229.19110	203.747	17.45	0.2470	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			300.14800	341.487	14.88	0.3749	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			747.94800	677.586	14.88	0.6251	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,315.56950	1,403.430	17.62	0.7680	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			213.36950	189.530	17.62	0.2320	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,312.95380	3,418.842	21.03	0.9433	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			48.05380	42.042	21.03	0.0567	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			896.90430	819.303	14.56	0.6890	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			231.80430	266.103	14.56	0.3110	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			903.19630	979.228	16.53	0.6556	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			348.29630	312.428	16.53	0.3444	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			618.98320	682.892	15.75	0.5510	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			484.08320	436.092	15.75	0.4490	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,949.13450	4,056.102	22.22	0.9604	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			34.23450	29.302	22.22	0.0396	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			201.23820	231.177	14.43	0.2811	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			969.83820	887.777	14.43	0.7189	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			151.33000	174.081	14.31	0.2194	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,187.63000	1,098.081	14.31	0.7806	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			241.75670	274.146	14.51	0.2964	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,008.85670	928.646	14.51	0.7036	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,036.34230	1,114.614	16.71	0.6595	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			375.14230	340.814	16.71	0.3405	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			194.89760	221.596	14.39	0.2543	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	31/01/2019	Foreign Exchange Option	12.79	Call			1,123.69760	1,037.796	14.39	0.7457	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			977.98490	900.589	14.58	0.6898	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			259.18490	294.389	14.58	0.3102	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,613.05140	1,702.178	17.91	0.7643	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			254.45140	230.678	17.91	0.2357	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,049.76170	971.034	14.59	0.6914	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			282.16170	316.734	14.59	0.3086	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,151.94800	1,231.860	16.89	0.6617	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			399.54800	366.160	16.89	0.3383	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			228.06690	256.635	14.46	0.2664	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,165.66690	1,080.935	14.46	0.7336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,049.86520	1,945.583	14.12	0.9172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			50.86520	60.283	14.12	0.0828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,818.41980	1,717.612	14.16	0.8825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			79.41980	92.312	14.16	0.1175	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,327.71310	2,220.248	14.08	0.9476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			28.71310	34.948	14.08	0.0524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,474.68550	3,361.101	15.68	0.9902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.68550	5.801	15.68	0.0098	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			579.48310	533.471	16.07	0.4427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			830.48310	898.171	16.07	0.5573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,127.85500	1,205.967	16.76	0.6409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			446.85500	411.267	16.76	0.3591	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,259.28050	1,172.929	14.44	0.7491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			220.28050	247.629	14.44	0.2509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			487.06250	536.937	15.19	0.4189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			836.06250	772.237	15.19	0.5811	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,499.37800	1,586.321	17.58	0.7167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			338.37800	311.621	17.58	0.2833	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,696.72570	1,784.845	17.92	0.7493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			295.72570	270.145	17.92	0.2507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,104.60220	1,999.613	14.12	0.9241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			45.60220	54.313	14.12	0.0759	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,905.18970	1,996.700	18.22	0.7800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			254.18970	232.000	18.22	0.2200	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			999.05210	1,072.798	16.47	0.6077	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			498.05210	458.098	16.47	0.3923	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			695.58840	641.012	15.60	0.5092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			646.58840	705.712	15.60	0.4908	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,477.12010	1,383.947	14.28	0.8112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			148.12010	168.647	14.28	0.1888	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			650.28030	599.257	15.77	0.4841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			711.28030	773.957	15.77	0.5159	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			831.00600	767.476	15.20	0.5786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			492.00600	542.176	15.20	0.4214	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			273.28780	249.529	18.08	0.2343	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	15.33	Put			1,804.28780	1,894.229	18.08	0.7657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			276.61790	252.585	18.05	0.2367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,787.61790	1,877.285	18.05	0.7633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,981.81110	2,074.437	18.34	0.7901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			240.81110	219.737	18.34	0.2099	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			274.94920	251.052	18.06	0.2355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,795.94920	1,885.752	18.06	0.7645	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			104.74040	120.408	14.18	0.1429	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,709.34040	1,611.208	14.18	0.8571	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,273.79720	1,355.153	17.06	0.6647	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			421.89720	389.453	17.06	0.3353	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			303.85120	337.493	14.61	0.3063	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,121.95120	1,041.793	14.61	0.6937	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			324.14710	360.149	14.66	0.3179	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,099.24710	1,021.349	14.66	0.6821	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			535.21620	585.738	15.25	0.4144	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			919.11620	855.138	15.25	0.5856	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,408.80640	1,491.732	17.22	0.6688	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			442.70640	411.132	17.22	0.3312	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			297.96700	329.924	14.59	0.2863	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,251.86700	1,169.324	14.59	0.7137	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,198.96970	1,118.408	14.64	0.6963	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			325.06970	359.008	14.64	0.3037	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,272.74170	1,191.774	14.69	0.6990	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			345.64170	378.774	14.69	0.3010	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,543.67730	1,627.438	17.38	0.6728	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			460.77730	430.438	17.38	0.3272	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			397.03640	434.802	14.80	0.3304	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,184.13640	1,107.802	14.80	0.6696	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			113.75680	133.258	13.97	0.1402	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,905.95680	1,811.458	13.97	0.8598	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,033.11020	2,122.453	18.09	0.7380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			364.11020	339.653	18.09	0.2620	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,284.63270	2,377.139	18.42	0.7685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,222.23680	1,145.144	14.79	0.6738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,473.53030	1,387.503	14.56	0.7494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			272.53030	300.303	14.56	0.2506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,975.58910	2,064.126	18.01	0.7304	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			376.58910	351.326	18.01	0.2696	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,155.42390	1,084.030	14.92	0.6509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.19250	10.390	13.37	0.0162	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,818.02760	1,725.097	14.11	0.8356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			147.02760	167.897	14.11	0.1644	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,317.65770	1,236.957	14.70	0.7042	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			346.65770	379.757	14.70	0.2958	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			401.23680	437.944	14.79	0.3262	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	14.58	Put			1,224.35310	1,299.369	16.70	0.6023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			595.35310	556.569	16.70	0.3977	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,183.08760	2,274.381	18.29	0.7568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			334.08760	311.581	18.29	0.2432	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,270.19250	3,157.590	13.37	0.9838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,072.38500	1,142.791	16.40	0.5664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			841.69980	787.184	15.75	0.5208	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			770.69980	829.984	15.75	0.4792	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			660.11920	616.935	16.42	0.4319	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,079.11920	1,149.735	16.42	0.5681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			315.63270	294.339	18.42	0.2315	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			862.95950	807.146	15.69	0.5305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			741.95950	799.946	15.69	0.4695	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			656.87050	613.896	16.43	0.4302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,085.87050	1,156.696	16.43	0.5698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			663.38500	619.991	16.40	0.4336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			444.42390	486.830	14.92	0.3491	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,399.57180	1,479.227	17.05	0.6383	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			530.57180	496.427	17.05	0.3617	0.00	0	30,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			361.43470	394.780	14.72	0.2984	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,336.33470	1,256.180	14.72	0.7016	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,669.32420	1,753.381	17.50	0.6772	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			474.22420	444.781	17.50	0.3228	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			433.90100	472.311	14.85	0.3357	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,223.90100	1,148.911	14.85	0.6643	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,728.42440	2,824.376	18.91	0.8021	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			271.82440	254.476	18.91	0.1979	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,083.59090	1,018.728	15.19	0.6119	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			550.19090	598.628	15.19	0.3881	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			379.45860	411.897	14.74	0.2952	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,410.75860	1,330.397	14.74	0.7048	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,801.71440	1,885.307	17.60	0.6798	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			493.01440	463.807	17.60	0.3202	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			470.82170	509.929	14.91	0.3404	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,263.82170	1,190.129	14.91	0.6596	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,944.48310	2,027.203	17.80	0.6833	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			510.58310	480.403	17.80	0.3167	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			397.02040	429.134	14.84	0.2924	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,483.12040	1,402.334	14.84	0.7076	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			509.87500	548.962	15.03	0.3441	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,311.47500	1,237.762	15.03	0.6559	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,857.03920	1,771.013	14.41	0.7944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			239.43920	266.313	14.41	0.2056	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,223.10500	2,309.467	18.17	0.7102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			470.70500	444.167	18.17	0.2898	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,250.07590	1,183.390	15.27	0.6279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			592.47590	638.690	15.27	0.3721	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,260.46430	1,193.325	15.25	0.6315	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			582.86430	628.625	15.25	0.3685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,385.31320	3,271.395	12.89	0.9776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			17.71320	16.695	12.89	0.0224	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,255.25990	1,188.347	15.26	0.6297	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			587.65990	633.647	15.26	0.3703	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			412.48990	444.947	14.91	0.2893	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,556.08990	1,475.647	14.91	0.7107	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,068.50320	2,152.275	17.97	0.6836	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			532.10320	502.974	17.97	0.3164	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			543.32860	582.977	15.15	0.3458	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,360.62860	1,287.376	15.15	0.6542	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			583.39480	624.096	15.27	0.3506	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,394.49480	1,322.196	15.27	0.6494	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,628.46470	1,547.802	14.98	0.7138	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			427.36470	459.702	14.98	0.2862	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,216.62100	2,301.200	18.16	0.6868	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			547.72100	519.300	18.16	0.3132	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			439.96070	472.285	15.03	0.2832	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,694.86070	1,614.085	15.03	0.7168	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,340.95670	2,425.686	18.31	0.6879	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			565.85670	537.487	18.31	0.3121	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			619.59970	661.269	15.37	0.3527	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,439.99970	1,368.669	15.37	0.6473	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			636.57490	604.955	18.06	0.3401	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,155.77490	2,237.155	18.06	0.6599	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,889.34400	5,989.155	21.30	0.8967	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			170.14400	156.955	21.30	0.1033	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			634.41520	602.916	18.07	0.3391	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,163.61520	2,245.116	18.07	0.6609	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			632.27040	600.886	18.08	0.3382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,171.47040	2,253.086	18.08	0.6618	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,479.63100	2,564.748	18.45	0.6894	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			583.83100	555.848	18.45	0.3106	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			453.08550	484.470	15.06	0.2798	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,767.28550	1,685.570	15.06	0.7202	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			655.72010	697.796	15.47	0.3548	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,483.62010	1,412.596	15.47	0.6452	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			690.09370	732.735	15.56	0.3568	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,521.79370	1,451.335	15.56	0.6432	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			724.18450	767.012	15.63	0.3583	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,563.38450	1,493.012	15.63	0.6417	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			757.89740	801.071	15.70	0.3595	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,604.69740	1,534.571	15.70	0.6405	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			788.50400	833.162	15.76	0.3613	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,635.30400	1,566.662	15.76	0.6387	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			821.95360	867.935	15.84	0.3617	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,681.85360	1,614.435	15.84	0.6383	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,125.10190	1,078.854	17.26	0.4699	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,686.60190	1,753.854	17.26	0.5301	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,131.54130	1,085.009	17.24	0.4720	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,673.04130	1,740.009	17.24	0.5280	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,128.31230	1,081.930	17.25	0.4709	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,679.81230	1,746.930	17.25	0.5291	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,815.12030	1,883.219	17.39	0.5358	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,148.92030	1,103.519	17.39	0.4642	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,258.99200	1,211.324	17.40	0.4827	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,791.79200	1,857.624	17.40	0.5173	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,255.74340	1,208.203	17.41	0.4817	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,798.54340	1,864.503	17.41	0.5183	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,252.49620	1,205.091	17.41	0.4807	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,805.29620	1,871.391	17.41	0.5193	0.00	0	0
Total \$ / R Option												0.00	0	3,132,133
Total \$ / R												1,646,150,012.30	122,769	3,850,320
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.37370		13.48280			0.0000	267,474.00	20	355
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.52410		13.63560			0.0000	270,482.00	20	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.68530		13.79900			0.0000	273,706.00	20	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.83720		13.95100			0.0000	0.00	0	0
Total \$ / R MAXI Future												811,662.00	60	380
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,341.89690	9,724.789	16.67	0.2221	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			65,061.89690	73,354.790	16.67	0.7779	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,140.47870	9,557.297	16.69	0.2189	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			65,860.47870	74,187.297	16.69	0.7811	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,546.37530	9,895.109	16.64	0.2254	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			64,266.37530	72,525.109	16.64	0.7746	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			212,704.64950	222,655.815	19.14	0.8882	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			9,264.64950	8,065.815	19.14	0.1118	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			13,750.67460	12,018.964	18.41	0.1597	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			170,190.67460	179,608.964	18.41	0.8403	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			13,634.05270	11,915.791	18.43	0.1585	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			171,074.05270	180,505.791	18.43	0.8415	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			13,868.13140	12,122.886	18.40	0.1609	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			169,308.13140	178,712.886	18.40	0.8391	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			58,655.65140	54,003.465	16.04	0.4469	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			81,755.65140	88,473.465	16.04	0.5531	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			58,300.89860	53,674.453	16.06	0.4448	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			82,400.89860	89,144.453	16.06	0.5552	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			59,012.57700	54,334.979	16.03	0.4491	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put		81,112.57700	87,804.979	16.03	0.5509	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		66,011.92470	61,683.888	16.41	0.4319	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		107,911.92470	114,963.888	16.41	0.5681	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		65,687.05060	61,379.963	16.43	0.4302	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		108,587.05060	115,659.963	16.43	0.5698	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		66,338.49620	61,989.437	16.40	0.4336	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		107,238.49620	114,269.437	16.40	0.5664	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											811,662.00	60	380
£ / R	On	17/09/2018	Foreign Exchange Future			17.44030	17.60310			0.0000	422,683,110.80	24,236	200,604
£ / R	On	28/09/2018	Foreign Exchange Future			17.47290	17.63620			0.0000	0.00	0	14
£ / R	On	14/12/2018	Foreign Exchange Future			17.70670	17.87300			0.0000	13,280,025.00	750	14,284
£ / R	On	18/03/2019	Foreign Exchange Future			18.00330	18.17220			0.0000	9,001,650.00	500	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.28310	18.45240			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			18.59380	18.76180			0.0000	0.00	0	895
Total £ / R Future											444,964,785.80	25,486	226,885
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		139.08690	98.970	14.87	0.1996	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		785.98690	908.670	14.87	0.8004	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		137.00900	97.392	14.89	0.1970	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		793.90900	917.092	14.89	0.8030	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		141.19310	100.573	14.86	0.2023	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		778.09310	900.273	14.86	0.7977	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call		385.18100	303.896	14.07	0.4382	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put		398.98100	480.996	14.07	0.5618	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call		380.73780	300.111	14.08	0.4343	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put		404.53780	487.211	14.08	0.5657	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call		389.99810	307.717	14.05	0.4422	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put		393.79810	474.817	14.05	0.5578	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		518.97900	442.890	14.56	0.4135	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		765.97900	856.190	14.56	0.5865	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		515.16330	439.488	14.57	0.4112	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		772.16330	862.788	14.57	0.5888	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		522.81860	446.314	14.55	0.4159	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		759.81860	849.614	14.55	0.5841	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		801.67030	717.453	15.03	0.4686	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		929.47030	1,014.153	15.03	0.5314	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		797.53420	713.633	15.03	0.4668	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		935.33420	1,020.333	15.03	0.5332	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		805.82450	721.291	15.02	0.4704	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		923.62450	1,007.991	15.02	0.5296	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		993.88020	910.814	15.74	0.4779	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,171.48020	1,257.714	15.74	0.5221	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		989.80840	906.999	15.74	0.4764	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,177.40840	1,263.899	15.74	0.5236	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			997.96660	914.650	15.73	0.4793	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,165.56660	1,251.550	15.73	0.5207	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,251.61540	1,166.434	16.18	0.5060	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,309.81540	1,392.634	16.18	0.4940	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,247.39040	1,162.430	16.18	0.5048	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,315.59040	1,398.630	16.18	0.4952	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,255.84490	1,170.451	16.17	0.5072	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,304.04490	1,386.651	16.17	0.4928	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												444,964,785.80	25,486	226,885
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12010		0.12070			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12065		0.12130			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12281		0.12348			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12527		0.12596			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12760		0.12830			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			372.97570	343.652	30.21	0.5188	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			302.97570	333.652	30.21	0.4812	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			85.20050	79.937	33.49	0.1657	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			1,015.20050	1,069.937	33.49	0.8343	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			1,093.50240	1,036.970	26.94	0.9229	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			23.50240	26.970	26.94	0.0771	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			61.76580	53.712	18.83	0.1367	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			931.36580	988.312	18.83	0.8633	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			19.25430	17.844	24.20	0.0439	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,888.85430	1,952.444	24.20	0.9561	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			334.67660	299.516	15.76	0.5501	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			204.27660	234.116	15.76	0.4499	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			661.74260	625.547	16.14	0.6127	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			313.74260	344.447	16.14	0.3873	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			287.10460	269.277	18.29	0.3228	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			939.10460	988.177	18.29	0.6772	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,372.57130	1,316.207	13.19	0.9228	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			24.57130	35.107	13.19	0.0772	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,037.63720	986.970	17.95	0.6460	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			441.73720	459.970	17.95	0.3540	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			571.01920	538.630	18.74	0.4298	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			975.11920	1,011.630	18.74	0.5702	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,733.83080	1,669.364	17.16	0.8481	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			137.93080	142.364	17.16	0.1519	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			761.80290	738.082	17.88	0.4885	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			932.10290	977.682	17.88	0.5115	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			466.89670	452.930	19.12	0.3325	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,637.19670	1,692.530	19.12	0.6675	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,215.13410	1,179.447	16.10	0.6864	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			385.43410	419.047	16.10	0.3136	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	07/09/2018	Foreign Exchange Future			15.51740		15.67050			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.53010		15.68340			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.54930		15.70260			0.0000	625,175,155.80	40,206	130,843
€ / R	On	25/09/2018	Foreign Exchange Future			15.57480		15.72840			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.83420		15.99200			0.0000	27,915,694.60	1,763	35,433
€ / R	On	18/03/2019	Foreign Exchange Future			16.15370		16.31610			0.0000	24,230,550.00	1,500	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.45970		16.62510			0.0000	0.00	0	5,256
Total € / R Future												677,321,400.40	43,469	176,252
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			248.48770	326.361	14.14	0.5512	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			298.98770	223.761	14.14	0.4488	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			257.29810	332.774	14.06	0.5409	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			320.69810	242.874	14.06	0.4591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			499.05650	602.929	14.93	0.6981	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,117.62510	1,253.433	16.46	0.8976	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			60.22510	42.733	16.46	0.1024	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			2.12760	2.080	24.92	0.0050	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			33.42640	23.166	17.11	0.0591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,440.82640	1,583.866	17.11	0.9409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,462.78700	1,312.648	14.49	0.9591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			10.18700	13.348	14.49	0.0409	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			201.65650	152.229	14.93	0.3019	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,450.26690	1,593.478	17.13	0.9418	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			33.99530	23.561	17.08	0.0600	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,431.39530	1,574.261	17.08	0.9400	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			252.09350	192.583	14.59	0.3638	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			399.49350	493.283	14.59	0.6362	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,859.52760	4,012.780	24.92	0.9950	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,927.70010	6,080.902	28.19	0.9995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.30010	0.202	28.19	0.0005	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,204.52890	2,051.612	16.76	0.9925	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1.92890	2.312	16.76	0.0075	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			32.86690	22.778	17.13	0.0582	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			571.29930	677.357	15.09	0.7045	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			209.69930	162.157	15.09	0.2955	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			125.01170	104.986	17.30	0.1321	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,023.01170	2,160.786	17.30	0.8679	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			123.99990	104.123	17.31	0.1311	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,031.99990	2,169.923	17.31	0.8689	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			126.03190	105.859	17.29	0.1330	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,014.03190	2,151.659	17.29	0.8670	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			823.16880	741.279	14.37	0.5278	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			637.06880	717.579	14.37	0.4722	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			569.40300	645.019	14.23	0.4438	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			885.50300	798.719	14.23	0.5562	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			818.54050	737.017	14.38	0.5256	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			642.44050	723.317	14.38	0.4744	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			813.93000	732.777	14.39	0.5234	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			647.83000	729.077	14.39	0.4766	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			805.83550	736.578	15.03	0.4576	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,050.73550	1,146.878	15.03	0.5424	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			802.22250	733.237	15.04	0.4560	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,057.12250	1,153.537	15.04	0.5440	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			809.46530	739.928	15.02	0.4592	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,044.36530	1,140.228	15.02	0.5408	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												677,321,400.40	43,469	467,108
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.89860		9.94020			0.0000	3,959,440.00	400	12,322
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.01410		10.05700			0.0000	4,005,640.00	400	11,417
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.14220		10.18640			0.0000	4,056,880.00	400	400
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.26700		10.31050			0.0000	0.00	0	4,929
Total AU\$ / R Future												12,021,960.00	1,200	29,068
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			3.26680	2.778	15.01	0.0152	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,173.06680	1,214.178	15.01	0.9848	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			3.17720	2.704	15.06	0.0148	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,182.97720	1,224.104	15.06	0.9852	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			3.09040	2.631	15.10	0.0144	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,192.89040	1,234.031	15.10	0.9856	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,456.66690	1,496.423	14.11	0.9420	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			24.57430	21.336	14.08	0.0601	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,437.57430	1,477.236	14.08	0.9399	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			24.11630	20.926	14.10	0.0590	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,447.11630	1,486.826	14.10	0.9410	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			23.66690	20.523	14.11	0.0580	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			483.68820	508.420	12.09	0.5695	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			306.56040	287.270	12.11	0.4267	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			490.16040	515.070	12.11	0.5733	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			313.65390	294.004	12.08	0.4343	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			477.25390	501.804	12.08	0.5657	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			310.08820	290.620	12.09	0.4305	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			953.91770	982.613	13.47	0.6900	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			252.22100	237.525	13.48	0.3077	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			961.72100	990.525	13.48	0.6923	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			256.63510	241.717	13.45	0.3122	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			946.13510	974.717	13.45	0.6878	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			254.41770	239.613	13.47	0.3100	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												12,021,960.00	1,200	29,068
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.43980		10.50000			0.0000	8,351,840.00	800	595
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.57940		10.64200			0.0000	0.00	0	0
Total CAD/ R Future												8,351,840.00	800	595
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,044.41400	988.575	11.81	0.9176	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			24.41400	28.775	11.81	0.0824	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,035.24140	979.534	11.81	0.9153	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			25.24140	29.733	11.81	0.0847	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,053.60890	997.643	11.80	0.9198	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			23.60890	27.843	11.80	0.0802	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			398.19890	372.259	13.24	0.4668	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			486.19890	522.859	13.24	0.5332	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			394.33920	368.627	13.25	0.4634	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			492.33920	529.227	13.25	0.5366	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			402.09400	375.925	13.22	0.4703	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			480.09400	516.525	13.22	0.5297	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												8,351,840.00	800	595
CF CANDCO	On	15/10/2018	Foreign Exchange Future			407.08380		407.11510			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.51460		13.60160			0.0000	8,108,760.00	600	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			13.77500		13.86500			0.0000	10,331,250.00	750	650
CHF / R	On	18/03/2019	Foreign Exchange Future			14.06820		14.16160			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.34920		14.44320			0.0000	0.00	0	150
Total CHF / R Future												18,440,010.00	1,350	2,775
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			18.28720	17.120	17.98	0.0493	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,446.68720	1,532.520	17.98	0.9507	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			18.05520	16.910	18.02	0.0486	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,456.45520	1,542.310	18.02	0.9514	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			17.82710	16.703	18.07	0.0480	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,466.22710	1,552.103	18.07	0.9520	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			851.28690	803.044	14.39	0.7005	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			196.28690	238.044	14.39	0.2995	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			844.30520	796.465	14.39	0.6974	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			199.30520	241.465	14.39	0.3026	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			858.30320	809.658	14.38	0.7035	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			193.30320	234.658	14.38	0.2965	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			509.65220	508.216	15.48	0.4304	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			828.05220	920.016	15.48	0.5696	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			516.45960	514.738	15.45	0.4347	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			814.85960	906.538	15.45	0.5653	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			513.04480	511.469	15.47	0.4326	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			821.44480	913.269	15.47	0.5674	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			664.13130	672.494	15.70	0.4594	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			940.93130	1,043.294	15.70	0.5406	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			660.65130	669.127	15.71	0.4576	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			947.45130	1,049.927	15.71	0.5424	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			657.19010	665.777	15.73	0.4559	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			953.99010	1,056.577	15.73	0.5441	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												18,440,010.00	1,350	2,775
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95320		1.96320			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.97300		1.98360			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			1.99370		2.00540			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01320		2.02540			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			1,694.26560	1,787.195	14.54	0.9527	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			22.26950	16.122	14.68	0.0404	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,790.26950	1,884.122	14.68	0.9596	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			18.87890	13.540	14.81	0.0344	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,886.87890	1,981.540	14.81	0.9656	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			26.26560	19.195	14.54	0.0473	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,016.96760	940.694	12.22	0.6832	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			280.96760	310.694	12.22	0.3168	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			951.71510	875.876	12.21	0.6577	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			315.71510	345.877	12.21	0.3423	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,084.86280	1,008.090	12.23	0.7080	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			248.86280	278.090	12.23	0.2920	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			526.62640	483.504	13.75	0.3517	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,372.62640	1,446.504	13.75	0.6483	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			498.69450	457.690	13.83	0.3366	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,444.69450	1,520.690	13.83	0.6634	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			556.03160	510.721	13.67	0.3672	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,302.03160	1,373.720	13.67	0.6328	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,257.52750	1,181.346	13.61	0.5772	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			803.52750	849.346	13.61	0.4228	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,206.84970	1,131.381	13.64	0.5615	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			852.84970	899.381	13.64	0.4385	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,309.83320	1,232.939	13.59	0.5929	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			755.83320	800.939	13.59	0.4071	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			2.09090		2.11180			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.13070		2.15210			0.0000	532,675.00	250	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17440		2.19640			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21650		2.23870			0.0000	0.00	0	0
Total DKK / R Future												532,675.00	250	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			21.81400	21.764	18.68	0.0402	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,403.81400	2,612.764	18.68	0.9598	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			20.06730	19.877	18.92	0.0368	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,502.06730	2,710.877	18.92	0.9632	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			18.50490	18.185	19.15	0.0336	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,600.50490	2,809.185	19.15	0.9664	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,029.78500	888.912	13.10	0.6116	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			408.78500	481.912	13.10	0.3884	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			970.26030	835.016	13.16	0.5880	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			449.26030	528.016	13.16	0.4120	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,091.67840	945.274	13.04	0.6350	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			370.67840	438.274	13.04	0.3650	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			722.03370	634.046	14.41	0.3886	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,358.03370	1,490.046	14.41	0.6114	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			790.20020	695.560	14.25	0.4175	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,226.20020	1,351.560	14.25	0.5825	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			755.39170	663.602	14.32	0.4028	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,291.39170	1,419.602	14.32	0.5972	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			707.50950	785.352	13.97	0.3686	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,634.69060	1,496.407	14.01	0.6176	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			747.69060	831.407	14.01	0.3824	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,579.66150	1,443.942	14.06	0.6037	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			792.66150	878.942	14.06	0.3963	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,694.50950	1,550.352	13.97	0.6314	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												532,675.00	250	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.70570		1.71940			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.72770		1.74180			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.75090		1.76530			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77260		1.78690			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			64.34850	48.130	17.57	0.0993	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,370.34850	1,491.130	17.57	0.9007	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			55.65540	41.532	17.74	0.0870	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,461.65540	1,584.532	17.74	0.9130	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			74.01930	55.735	17.39	0.1130	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,280.01930	1,398.735	17.39	0.8870	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,897.83740	1,769.262	14.80	0.8826	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			79.83740	92.262	14.80	0.1174	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,807.63060	1,680.783	14.67	0.8698	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			89.63060	103.783	14.67	0.1302	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,718.48800	1,593.550	14.54	0.8559	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			100.48800	116.550	14.54	0.1441	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			762.55780	701.422	15.87	0.4546	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,009.55780	1,092.422	15.87	0.5454	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			726.21030	667.737	15.98	0.4378	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,073.21030	1,158.737	15.98	0.5622	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			800.64170	736.773	15.76	0.4719	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			947.64170	1,027.773	15.76	0.5281	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,153.77840	1,080.929	15.54	0.5484	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			884.77840	954.929	15.54	0.4516	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,109.08300	1,038.594	15.64	0.5330	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			940.08300	1,012.594	15.64	0.4670	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,200.13060	1,124.890	15.45	0.5640	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			831.13060	898.890	15.45	0.4360	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	17/09/2018	Foreign Exchange Future			0.13240		0.13350			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13170		0.13290			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13110		0.13220			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13030		0.13150			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			1.62830		1.64310			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65250		1.66760			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.67850		1.69400			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70350		1.71890			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.02840		9.10140			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.13310		9.20730			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.25050		9.32640			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.36470		9.44020			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			8.99950	6.585	14.71	0.0362	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			827.59950	898.185	14.71	0.9638	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			8.63590	6.332	14.74	0.0349	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			837.23590	907.932	14.74	0.9651	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			8.28610	6.089	14.76	0.0337	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			846.88610	917.689	14.76	0.9663	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			429.54400	379.972	12.24	0.6336	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			152.24400	176.872	12.24	0.3664	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			423.24020	374.106	12.25	0.6278	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			155.94020	181.006	12.25	0.3722	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			435.90570	385.899	12.23	0.6393	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			148.60570	172.799	12.23	0.3607	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			515.85100	562.302	13.58	0.5926	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			309.21240	279.203	13.54	0.4147	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			502.81240	548.703	13.54	0.5853	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			305.71480	275.985	13.56	0.4110	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			509.31480	555.485	13.56	0.5890	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			302.25100	272.802	13.58	0.4074	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			317.34940	292.790	14.69	0.3617	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			797.14940	848.089	14.69	0.6383	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			314.60910	290.243	14.70	0.3591	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			804.40910	855.543	14.70	0.6409	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			320.11770	295.360	14.67	0.3642	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			789.91770	840.660	14.67	0.6358	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			1.29410		1.30250			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30250		1.31280			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31210		1.32280			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32050		1.33200			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			675.00000	759.000		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			775.00000	859.000		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			575.00000	659.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			528.00000	425.000		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			428.00000	325.000		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			628.00000	525.000		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			172.00000	279.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			272.00000	379.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			72.00000	179.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			120.00000	5.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			20.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	95.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			220.00000	105.000		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			1.30410		1.30560			0.0000	0.00	0	14
Total QUANTO £ / \$ Future												0.00	0	14
Total QUANTO £ / \$												0.00	0	14
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.16270		1.16460			0.0000	17,440.50	15	190
Total QUANTO € / \$ Future												17,440.50	15	190
Total QUANTO € / \$												17,440.50	15	190
R / ¥	On	23/08/2018	Foreign Exchange Future			8.32940	0.11970	8.28490			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.11970	1,201.10920	1,004.952	16.52	0.4190	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.11970	1,350.10920	1,598.952	16.52	0.5810	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.11970	2,707.21880	3,046.887	18.01	0.7798	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.11970	558.21880	452.887	18.01	0.2202	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.11970	1,598.30700	1,359.036	16.09	0.5186	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.11970	947.30700	1,153.036	16.09	0.4814	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.11970	1,134.92420	1,362.067	16.25	0.5320	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.11970	1,385.92420	1,168.067	16.25	0.4680	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.11970	1,086.10270	1,307.923	16.21	0.5194	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.11970	1,437.10270	1,213.923	16.21	0.4806	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.11970	1,185.01850	1,417.458	16.29	0.5445	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.11970	1,336.01850	1,123.458	16.29	0.4555	0.00	0	0
Total R / ¥ Option												0.00	0	46,000
Total R / ¥												0.00	0	46,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.28820	0.11970	8.24380			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		0.11970	482.93880	593.499	14.81	0.2399	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11970	4,144.93880	3,811.499	14.81	0.7601	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11970	461.17320	568.571	14.78	0.2325	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11970	4,223.17320	3,886.571	14.78	0.7675	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11970	505.43220	619.199	14.84	0.2474	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11970	4,067.43220	3,737.199	14.84	0.7526	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11970	2,273.10140	2,553.383	16.52	0.6090	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11970	1,535.10140	1,371.383	16.52	0.3910	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			9.79960		9.86830			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.93120		10.00250			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.07530		10.14970			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.21270		10.28860			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			122.17280	95.885	12.87	0.3353	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			253.87280	296.285	12.87	0.6647	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			118.86740	93.137	12.90	0.3277	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			260.56740	303.537	12.90	0.6723	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			125.55530	98.705	12.84	0.3430	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			247.25530	289.105	12.84	0.6570	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			705.80990	647.510	12.17	0.7964	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			73.30990	86.310	12.17	0.2036	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			697.90720	639.793	12.17	0.7923	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			75.40720	88.593	12.17	0.2077	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			713.75550	655.272	12.16	0.8005	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			71.25550	84.072	12.16	0.1995	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			342.78260	312.246	13.45	0.4241	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			533.08260	576.946	13.45	0.5759	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			339.24120	308.980	13.47	0.4207	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			539.54120	583.680	13.47	0.5793	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			346.35850	315.549	13.43	0.4275	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			526.65850	570.249	13.43	0.5725	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			648.12560	603.572	13.24	0.5888	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			369.52560	400.872	13.24	0.4112	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			658.74270	613.722	13.22	0.5952	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			360.14270	391.022	13.22	0.4048	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			653.41720	608.628	13.23	0.5920	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			364.81720	395.928	13.23	0.4080	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			2.58770		2.61100			0.0000	0.00	0	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.51230		2.53510			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.42630		2.44850			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.34480		2.36970			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			2.14450	1.594	33.49	0.0153	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			751.14450	773.894	33.49	0.9847	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.15310	1.595	33.82	0.0152	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			761.15310	783.895	33.82	0.9848	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.13650	1.593	33.16	0.0154	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			741.13650	763.893	33.16	0.9846	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			18.18060	15.665	21.21	0.1069	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			453.08060	473.365	21.21	0.8931	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			17.29320	14.882	21.23	0.1024	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			462.19320	482.582	21.23	0.8976	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			19.10990	16.484	21.19	0.1116	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			444.00990	464.184	21.19	0.8884	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			60.66010	55.292	20.32	0.2559	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			342.16010	358.992	20.32	0.7441	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			58.65300	53.433	20.35	0.2490	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			350.15300	367.133	20.35	0.7510	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			62.73050	57.212	20.29	0.2630	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			334.23050	350.912	20.29	0.7370	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.55450	4.925	21.98	0.0286	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,165.85450	1,190.125	21.98	0.9714	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.36100	4.752	21.98	0.0277	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,175.66100	1,199.952	21.98	0.9723	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.75460	5.104	21.98	0.0296	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,156.05460	1,180.304	21.98	0.9704	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	1,500
ZMW / R On 17/09/2018			Foreign Exchange Future	1.30010	1.31760		0.0000	0.00	0.00	0	0
ZMW / R On 14/12/2018			Foreign Exchange Future	1.26260	1.27890		0.0000	0.00	0.00	0	0
ZMW / R On 18/03/2019			Foreign Exchange Future	1.22200	1.23810		0.0000	0.00	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.18080	1.19690		0.0000	0.00	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2 808 611 786.00	195,399	1,183,096
Total Options									0.00	0	3,468,989
Grand Total:									2,808,611,786.00	195,399	4,652,085