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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/08/2018	Foreign Exchange Future	14.25200	14.29220			0.0000	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Future	14.29270	14.29220			0.0000	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Future	14.28890	14.29850			0.0000	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Future	14.29280	14.30230			0.0000	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Future	14.29470	14.30430			0.0000	0.00	0	3,299
\$ / R	On	03/09/2018	Foreign Exchange Future	14.30060	14.31000			0.0000	0.00	0	197
\$ / R	On	06/09/2018	Foreign Exchange Future	14.30630	14.31580			0.0000	0.00	0	300
\$ / R	On	07/09/2018	Foreign Exchange Future	14.30820	14.31770			0.0000	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Future	14.31950	14.32910			0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Future	14.32710	14.33680			0.0000	1,393,253,166.60	97,246	510,052
\$ / R	On	25/09/2018	Foreign Exchange Future	14.34220	14.35210			0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Future	14.34780	14.35780			0.0000	0.00	0	2,863
\$ / R	On	02/10/2018	Foreign Exchange Future	14.35540	14.36540			0.0000	0.00	0	55
\$ / R	On	12/10/2018	Foreign Exchange Future	14.37440	14.38430			0.0000	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Future	14.38390	14.39380			0.0000	0.00	0	235
\$ / R	On	22/10/2018	Foreign Exchange Future	14.39340	14.40330			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future	14.39900	14.40900			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future	14.40660	14.41670			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future	14.41040	14.42060			0.0000	0.00	0	3,815
\$ / R	On	01/11/2018	Foreign Exchange Future	14.41230	14.42250			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future	14.41990	14.43020			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Future			14.43510		14.44560			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			14.44080		14.45140			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			14.44650		14.45720			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			14.45410		14.46490			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.46550		14.47640			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.46740		14.47830			0.0000	0.00	0	7,004
\$ / R	On	11/12/2018	Foreign Exchange Future			14.48840		14.49920			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.49420		14.50490			0.0000	139,506,675.00	9,625	274,278
\$ / R	On	21/12/2018	Foreign Exchange Future			14.50750		14.51820			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.52660		14.53720			0.0000	0.00	0	2,387
\$ / R	On	02/01/2019	Foreign Exchange Future			14.53050		14.54100			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.56100		14.57140			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.58390		14.59420			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.58580		14.59610			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.61070		14.62080			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.63930		14.64950			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.67400		14.68450			0.0000	146,740.00	10	8,595
\$ / R	On	27/03/2019	Foreign Exchange Future			14.69130		14.70210			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.69520		14.70600			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.70290		14.71380			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.75680		14.76830			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.81650		14.82880			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.82240		14.83470			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.84380		14.85640			0.0000	19,296,940.00	1,300	20,510
\$ / R	On	28/06/2019	Foreign Exchange Future			14.87120		14.88390			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.87700		14.88980			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.88090		14.89370			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.93560		14.94870			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.93750		14.95070			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.96100		14.97430			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.99480		15.00850			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.00120		15.01490			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			15.03150		15.04510			0.0000	0.00	0	10,138
\$ / R	On	30/09/2019	Foreign Exchange Future			15.06170		15.07520			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.06610		15.07950			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.12870		15.14200			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.19140		15.20450			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.19780		15.21100			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.22160		15.23470			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.26050		15.27340			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.26480		15.27770			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.32750		15.34020			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.39440		15.40700			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.42470		15.62670			0.0000	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Future			15.46140		15.47380			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.51970		15.53190			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			15.59320		15.60520			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.61480		15.62670			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.71420		15.72580			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.82520		15.83790			0.0000	0.00	0	0
Total \$ / R Future												1,552,203,521.60	108,181	942,623
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			0.07910	0.000	27.11	0.0000	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			1,082.27910	1,042.000	27.11	1.0000	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Put			74.72030	44.836	27.93	0.3255	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Call			166.92030	137.536	27.93	0.6745	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Call			47.89100	24.414	31.20	0.1912	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Put			255.69100	231.714	31.20	0.8088	0.00	0	20,000
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			1.74590	1.601	28.41	0.0099	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			1,070.24590	1,060.501	28.41	0.9901	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			11.81150	8.886	27.85	0.0467	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			813.31150	819.986	27.85	0.9533	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Put			363.96040	359.588	23.79	0.7145	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Call			96.26040	82.388	23.79	0.2855	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Call			61.08210	50.511	24.83	0.1898	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Put			498.78210	497.711	24.83	0.8102	0.00	0	7,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Put			379.03030	375.048	23.91	0.7274	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Call			91.33030	77.848	23.91	0.2726	0.00	0	2,500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			15.63880	16.378	22.10	0.0768	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			669.93880	661.078	22.10	0.9232	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			226.91960	210.108	22.17	0.5445	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			172.61960	165.408	22.17	0.4555	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,749.01820	1,757.483	32.97	0.9906	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			537.68230	527.817	22.12	0.8626	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,267.01990	2,276.093	36.51	0.9966	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.31990	0.793	36.51	0.0034	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.31820	2.183	32.97	0.0094	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			269.66760	263.297	22.91	0.5950	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Call			153.96760	137.997	22.91	0.4050	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,307.42990	1,296.725	27.82	0.9900	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			3.12990	2.025	27.82	0.0100	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			33.38230	33.117	22.12	0.1374	0.00	0	1,000
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.85330	0.920	29.99	0.0039	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,840.85330	1,831.520	29.99	0.9961	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			900.26310	888.032	19.83	0.9502	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			14.46310	11.732	19.83	0.0498	0.00	0	10,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			14.81170	11.992	19.74	0.0510	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			890.61170	878.292	19.74	0.9490	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			13.14120	11.302	21.02	0.0445	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			1,010.84120	999.501	21.02	0.9555	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			84.15480	77.574	19.75	0.2288	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			501.85480	485.774	19.75	0.7712	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,235.49600	1,225.196	23.05	0.9730	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			885.55570	873.284	19.87	0.9401	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			7.79600	6.996	23.05	0.0270	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			59.19630	53.156	19.35	0.1732	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			576.89630	561.356	19.35	0.8268	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,422.85990	1,413.035	24.74	0.9817	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			5.15990	4.835	24.74	0.0183	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			17.85570	15.084	19.87	0.0599	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			21.80910	20.657	20.70	0.0652	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,050.90910	1,040.156	20.70	0.9348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,062.71220	1,052.850	20.09	0.9252	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,837.12870	2,827.325	26.92	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.32870	0.225	26.92	0.0008	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,487.51480	2,477.680	25.54	0.9980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.71480	0.580	25.54	0.0020	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,337.79940	2,327.965	24.95	0.9970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.99940	0.865	24.95	0.0030	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,637.31200	2,627.487	26.13	0.9986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.51200	0.387	26.13	0.0014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,737.21020	2,727.395	26.53	0.9990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.41020	0.295	26.53	0.0010	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,038.76420	2,029.015	23.77	0.9935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			1.96420	1.915	23.77	0.0065	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,857.11520	2,847.317	27.04	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.31520	0.217	27.04	0.0008	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			5.75440	6.478	21.91	0.0209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,572.55440	1,563.578	21.91	0.9791	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			44.52470	42.258	19.43	0.1161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			881.32470	869.358	19.43	0.8839	1,304,037.00	1,500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			6.16740	6.994	21.80	0.0225	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,542.96740	1,534.094	21.80	0.9775	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			1.75400	1.679	23.97	0.0057	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,088.55400	2,078.779	23.97	0.9943	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,437.59910	2,427.763	25.35	0.9977	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.79910	0.663	25.35	0.0023	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,859.75730	1,850.166	23.06	0.9898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			2.95730	3.066	23.06	0.0102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,661.47640	1,652.243	22.27	0.9832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			4.67640	5.143	22.27	0.0168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			19.46760	19.946	20.42	0.0594	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,156.26760	1,147.046	20.42	0.9406	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,959.15500	1,949.461	23.45	0.9920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			2.35500	2.362	23.45	0.0080	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			10.65980	11.800	21.07	0.0367	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,347.45980	1,338.900	21.07	0.9633	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,464.22210	1,455.671	21.48	0.9727	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	12.88	Put		7.42210	8.571	21.48	0.0273	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		6,166.80000	6,157.100	35.63	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	35.63	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		1,760.51710	1,751.074	22.66	0.9869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		3.71710	3.974	22.66	0.0131	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,939.26460	1,929.588	23.37	0.9916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		2.46460	2.488	23.37	0.0084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		1,137.43020	1,128.100	20.35	0.9378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		20.63020	21.000	20.35	0.0622	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		57.47570	53.685	19.11	0.1431	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		794.27570	780.785	19.11	0.8569	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		502.24420	486.708	19.93	0.6804	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		165.44420	159.608	19.93	0.3196	79,804.00	500	12,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		793.80360	793.935	23.68	0.7611	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		130.60360	121.035	23.68	0.2389	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		560.36930	557.986	22.41	0.6587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		197.16930	185.086	22.41	0.3413	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		363.06500	347.968	20.64	0.5505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		276.26500	270.868	20.64	0.4495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		2,430.95570	2,439.819	28.21	0.9816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		7.75570	6.919	28.21	0.0184	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		1,251.27860	1,242.476	20.75	0.9532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		14.47860	15.376	20.75	0.0468	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put		251.46200	245.891	20.50	0.4235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call		388.26200	372.991	20.50	0.5765	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put		67.10410	62.377	18.97	0.1623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call		743.90410	729.477	18.97	0.8377	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put		422.09390	418.137	21.56	0.5732	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call		258.89390	245.237	21.56	0.4268	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		158.28810	147.552	23.08	0.2829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		681.48810	680.452	23.08	0.7171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		156.12730	145.476	23.13	0.2795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		689.32730	688.376	23.13	0.7205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		160.47880	149.658	23.04	0.2863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		673.67880	672.558	23.04	0.7137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		1,826.56180	1,833.650	27.11	0.9499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		23.36180	20.750	27.11	0.0501	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,493.72360	1,485.043	21.60	0.9746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		6.92360	7.943	21.60	0.0254	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,336.91600	3,327.194	29.92	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		0.11600	0.094	29.92	0.0003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,386.20450	1,377.701	21.20	0.9667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		9.40450	10.601	21.20	0.0333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		910.38990	911.597	24.20	0.7994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		107.18990	98.697	24.20	0.2006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,839.89540	1,830.329	22.98	0.9892	0.00	0	4,600

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	12.50	Put			3.09540	3.229	22.98	0.0108	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,730.78170	1,721.394	22.55	0.9859	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			3.98170	4.294	22.55	0.0141	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,664.55390	1,670.801	26.81	0.9347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			31.35390	27.901	26.81	0.0653	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,730.99120	1,737.607	26.94	0.9414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			27.79120	24.707	26.94	0.0586	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,691.16470	1,681.861	22.39	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			4.36470	4.761	22.39	0.0156	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			65.06270	60.391	18.94	0.1584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			751.86270	737.491	18.94	0.8416	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			689.47450	674.683	19.17	0.8088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			82.67450	77.583	19.17	0.1912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,688.04170	2,697.252	28.68	0.9880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			4.84170	4.351	28.68	0.0120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,007.41250	997.042	19.89	0.9144	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			30.61250	29.942	19.89	0.0856	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,769.13130	1,775.944	27.01	0.9449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			25.93130	23.044	27.01	0.0551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,587.37210	2,577.543	25.94	0.9984	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.57210	0.443	25.94	0.0016	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,109.28870	1,099.777	20.25	0.9333	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			22.48870	22.677	20.25	0.0667	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,971.15860	1,978.842	27.38	0.9605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			17.95860	15.942	27.38	0.0395	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			25.91220	25.750	20.09	0.0748	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,781.97710	1,788.553	26.57	0.9192	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			44.07710	40.753	26.57	0.0808	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,372.30340	1,363.483	18.77	0.9557	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			14.50340	15.683	18.77	0.0443	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			134.10810	131.497	19.49	0.2450	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			711.90810	699.297	19.49	0.7550	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			433.48530	420.516	20.63	0.5549	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			325.68530	322.716	20.63	0.4451	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,464.10660	2,472.559	28.15	0.9591	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			21.90660	20.359	28.15	0.0409	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,935.39580	1,942.503	26.93	0.9236	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			43.19580	40.303	26.93	0.0764	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			495.84430	493.937	21.57	0.5646	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			313.64430	301.737	21.57	0.4354	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			140.22420	137.570	19.53	0.2530	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			698.02420	685.370	19.53	0.7470	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			8.84520	9.846	18.92	0.0279	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,614.24520	1,605.246	18.92	0.9721	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			99.98970	98.627	18.78	0.1770	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			974.28970	963.027	18.78	0.8230	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	17/10/2018	Foreign Exchange Option	13.35	Put		78.15800	77.520	18.55	0.1418	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,121.95800	1,111.420	18.55	0.8582	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		281.46220	281.425	19.65	0.3491	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		684.76220	674.826	19.65	0.6509	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		1,265.29510	1,255.236	18.34	0.8852	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		61.99510	61.836	18.34	0.1148	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		546.00740	546.450	20.88	0.5117	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		465.00740	455.450	20.88	0.4883	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		946.61330	949.225	22.38	0.6608	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		303.31330	295.825	22.38	0.3392	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		596.86510	587.439	20.25	0.5679	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		426.26510	427.039	20.25	0.4321	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		675.89160	677.602	21.33	0.5581	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		426.49160	418.002	21.33	0.4419	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		1,469.26950	1,459.260	18.18	0.9104	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		48.66950	48.860	18.18	0.0896	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		276.76890	277.361	19.53	0.3293	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		767.36890	757.761	19.53	0.6707	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		226.29640	226.846	19.23	0.2880	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		846.89640	837.246	19.23	0.7120	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,667.98180	2,676.424	27.21	0.9111	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		68.58180	66.824	27.21	0.0889	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,153.08190	2,160.547	25.97	0.8700	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		103.68190	100.947	25.97	0.1300	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		36.78420	37.015	18.66	0.0690	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		1,649.28420	1,639.315	18.66	0.9310	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,469.82390	2,478.338	26.59	0.8890	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		90.02390	88.238	26.59	0.1110	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		11.95350	12.372	21.84	0.0226	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,542.15350	2,532.272	21.84	0.9774	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		829.19340	820.492	19.32	0.6910	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		258.99340	260.592	19.32	0.3090	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		833.36460	837.092	21.71	0.5912	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		418.96460	412.192	21.71	0.4088	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put		746.06060	749.683	21.38	0.5533	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call		477.46060	470.483	21.38	0.4467	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call		423.36020	416.954	21.82	0.4058	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put		861.96020	866.154	21.82	0.5942	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		3,625.21640	3,614.660	24.68	0.9933	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		3.81640	3.860	24.68	0.0067	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		103.97820	104.397	18.48	0.1503	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		1,335.37820	1,325.197	18.48	0.8497	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put		759.34400	763.034	21.43	0.5583	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call		470.74400	463.834	21.43	0.4417	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		10.45000	10.711	21.76	0.0187	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		2,791.85000	2,781.511	21.76	0.9813	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	19/11/2018	Foreign Exchange Option	14.84	Put			831.34310	835.637	21.59	0.5794	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			448.54310	442.137	21.59	0.4206	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			695.05480	699.404	21.06	0.5220	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			539.95480	533.504	21.06	0.4780	5,441,743.86	10,200	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			177.17050	177.903	18.64	0.2135	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,193.57050	1,183.404	18.64	0.7865	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			407.57090	410.543	19.70	0.3761	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			805.87090	797.943	19.70	0.6239	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			721.20680	713.545	20.07	0.5781	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			492.90680	496.145	20.07	0.4219	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,374.18850	2,384.162	25.76	0.8420	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			964.22070	955.844	19.08	0.7002	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,938.48300	2,949.285	27.01	0.8858	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			106.78300	106.685	27.01	0.1142	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			152.48850	151.562	25.76	0.1580	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			837.76330	842.594	21.41	0.5636	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			496.06330	489.994	21.41	0.4364	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,563.15090	1,550.416	18.12	0.8811	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			84.85090	83.016	18.12	0.1189	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			285.92070	288.443	19.08	0.2998	0.00	0	1,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			966.16520	956.786	19.02	0.6833	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			326.96520	328.386	19.02	0.3167	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,034.76400	1,039.866	21.79	0.6083	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			453.96400	448.266	21.79	0.3917	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			250.50310	251.456	18.71	0.2638	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,099.70310	1,089.856	18.71	0.7362	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,506.02100	1,513.151	23.25	0.7124	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			315.22100	311.551	23.25	0.2876	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,869.85720	2,879.851	26.34	0.8666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			134.75720	134.051	26.34	0.1334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,638.06810	1,627.376	18.13	0.8768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			93.16810	93.176	18.13	0.1232	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			467.29920	461.481	21.74	0.3968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,032.39920	1,037.281	21.74	0.6032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			0.00000	1,548.940	18.01	0.8638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			0.00000	104.740	18.01	0.1362	157,110.60	1,500	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			464.48730	458.698	21.76	0.3948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,039.58730	1,044.498	21.76	0.6052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			461.69380	455.934	21.78	0.3929	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,046.79380	1,051.734	21.78	0.6071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,542.19870	1,549.240	23.30	0.7144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			317.09870	313.440	23.30	0.2856	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			835.44310	826.720	19.59	0.6158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			450.54310	452.520	19.59	0.3842	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,255.77130	1,261.614	22.44	0.6582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			390.67130	385.814	22.44	0.3418	0.00	0	4,372

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	15.20	Call		432.13780	426.702	22.04	0.3720	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,127.23780	1,132.502	22.04	0.6280	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		661.43400	653.817	20.42	0.5212	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		656.53400	659.617	20.42	0.4788	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,338.89520	1,328.470	18.34	0.8083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		163.99520	164.270	18.34	0.1917	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,444.77890	1,451.444	23.01	0.6968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		339.67890	335.643	23.01	0.3032	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		776.33610	767.956	19.85	0.5853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		511.43610	513.756	19.85	0.4147	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,365.03510	1,371.367	22.77	0.6812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		359.93510	355.567	22.77	0.3188	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,885.34960	1,893.492	24.20	0.7678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		250.24960	247.692	24.20	0.2322	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		596.06810	588.996	20.81	0.4816	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		761.16810	764.796	20.81	0.5184	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		1,054.01840	1,058.987	21.81	0.6090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		458.91840	453.187	21.81	0.3910	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		1,346.45420	1,336.015	18.33	0.8104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		161.55420	161.815	18.33	0.1896	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		795.59960	787.102	19.76	0.5954	787,101.90	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		490.69960	492.902	19.76	0.4046	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,251.21520	2,260.213	25.01	0.8127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		196.11520	194.413	25.01	0.1873	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		815.29810	806.687	19.68	0.6056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		470.39810	472.487	19.68	0.3944	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,641.36170	1,648.763	23.59	0.7310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		296.26170	292.963	23.59	0.2690	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,428.72350	1,435.321	22.97	0.6937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		343.62350	339.521	22.97	0.3063	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		1,044.88010	1,035.214	18.83	0.7107	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		289.98010	291.014	18.83	0.2893	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		820.29420	811.653	19.66	0.6081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		465.39420	467.453	19.66	0.3919	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,691.55520	1,699.128	23.73	0.7389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		286.45520	283.328	23.73	0.2611	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		845.68320	836.904	19.55	0.6209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		440.78320	442.704	19.55	0.3791	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,325.68300	1,331.843	22.65	0.6732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		370.58300	366.043	22.65	0.3268	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		771.58970	763.237	19.87	0.5828	763,237.30	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		516.68970	519.037	19.87	0.4172	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		570.68230	573.322	20.09	0.4422	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		725.58230	717.522	20.09	0.5578	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		1,144.49720	1,134.519	18.66	0.7471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		239.59720	240.319	18.66	0.2529	0.00	0	66,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			845.65560	849.700	21.11	0.5474	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			550.55560	543.900	21.11	0.4526	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,070.84660	1,061.093	18.79	0.7205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			275.94660	276.893	18.79	0.2795	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			587.39360	590.120	20.16	0.4496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			712.29360	704.320	20.16	0.5504	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,646.84950	1,636.160	18.15	0.8782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			91.94950	91.960	18.15	0.1218	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,077.40510	1,067.630	18.77	0.7230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			272.50510	273.430	18.77	0.2770	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			780.33080	784.058	20.88	0.5252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			585.23080	578.258	20.88	0.4748	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,289.07340	2,278.566	19.12	0.9489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			34.17340	34.366	19.12	0.0511	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,357.13680	1,363.435	22.75	0.6797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			362.03680	357.635	22.75	0.3203	1,251,723.20	3,500	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,767.00290	1,774.810	23.92	0.7505	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			271.90290	269.010	23.92	0.2495	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,336.57700	2,326.073	19.19	0.9523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			31.67700	31.873	19.19	0.0477	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,019.35180	1,009.776	18.88	0.7008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			304.45180	305.576	18.88	0.2992	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			989.66440	994.363	21.60	0.5913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			484.56440	478.563	21.60	0.4087	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,341.38280	1,347.611	22.70	0.6764	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			366.28280	361.811	22.70	0.3236	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			300.79420	301.892	18.87	0.2967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,025.69420	1,016.092	18.87	0.7033	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			559.67280	562.253	20.05	0.4373	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			734.57280	726.454	20.05	0.5627	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,888.66970	1,878.078	18.52	0.9113	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			63.76970	63.878	18.52	0.0887	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,493.26030	1,500.117	23.16	0.7057	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			328.16030	324.317	23.16	0.2943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,250.15100	1,239.909	18.48	0.7819	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			195.25100	195.709	18.48	0.2181	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,517.67390	1,524.624	23.23	0.7101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			322.57390	318.824	23.23	0.2899	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			729.68580	733.154	20.70	0.5070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			614.58580	607.354	20.70	0.4930	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,432.06100	2,421.562	19.32	0.9584	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			27.16100	27.362	19.32	0.0416	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,090.40820	1,095.524	21.92	0.6186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			445.30820	439.724	21.92	0.3814	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			723.45840	726.895	20.67	0.5047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			618.35840	611.095	20.67	0.4953	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,508.86740	2,498.371	19.43	0.9629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			23.96740	24.171	19.43	0.0371	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,423.41140	1,412.845	18.21	0.8312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			138.51140	138.645	18.21	0.1688	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,528.12310	2,517.627	19.46	0.9639	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			23.22310	23.427	19.46	0.0361	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			812.71910	816.605	21.00	0.5364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			567.61910	560.805	21.00	0.4636	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			717.25450	720.660	20.65	0.5023	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			622.15450	614.860	20.65	0.4977	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,518.91030	1,508.220	18.07	0.8546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			114.01030	114.020	18.07	0.1454	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			621.51050	624.415	20.29	0.4643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			686.41050	678.615	20.29	0.5357	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			455.46660	457.469	19.61	0.3868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			830.36660	821.669	19.61	0.6132	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			872.39280	876.563	21.20	0.5560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			537.29280	530.763	21.20	0.4440	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,825.14850	1,814.535	18.42	0.9035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			70.24850	70.335	18.42	0.0965	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,624.69970	2,614.202	19.60	0.9688	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			19.79970	20.002	19.60	0.0312	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			145.16700	145.339	18.25	0.1749	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,400.06700	1,389.539	18.25	0.8251	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,770.40290	2,759.898	19.81	0.9750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			15.50290	15.698	19.81	0.0250	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			209.37250	209.913	18.54	0.2295	0.00	0	30,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,214.27250	1,204.113	18.54	0.7705	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			371.20090	372.720	19.22	0.3404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			926.10090	916.920	19.22	0.6596	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,934.36260	1,923.786	18.59	0.9166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			59.46260	59.586	18.59	0.0834	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			393.67710	395.326	19.33	0.3533	0.00	0	34,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			898.57710	889.526	19.33	0.6467	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			134.19170	134.304	18.19	0.1648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,439.09170	1,428.504	18.19	0.8352	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			982.61070	987.276	21.57	0.5893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			487.51070	481.477	21.57	0.4107	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,166.38850	2,155.865	18.94	0.9393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			41.48850	41.665	18.94	0.0607	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,877.80320	2,867.291	19.96	0.9788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			12.90320	13.091	19.96	0.0212	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			308.15110	309.295	18.89	0.3017	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,013.05110	1,003.495	18.89	0.6983	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			98.18520	98.175	18.08	0.1288	0.00	0	146,370
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,603.08520	1,592.375	18.08	0.8712	0.00	0	7,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,725.23400	1,732.917	23.83	0.7440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		280.13400	277.117	23.83	0.2560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		906.28130	910.607	21.32	0.5666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		521.18130	514.807	21.32	0.4334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		49.41870	49.573	18.77	0.0709	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		2,054.31870	2,043.773	18.77	0.9291	0.00	0	228,616
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		764.69730	768.048	20.67	0.5116	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		622.89730	615.548	20.67	0.4884	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		141.72010	141.576	18.10	0.1681	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,459.92010	1,449.076	18.10	0.8319	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		822.29490	825.924	20.87	0.5314	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		590.49490	583.424	20.87	0.4686	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,382.99890	1,372.277	18.22	0.8116	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		164.79890	164.777	18.22	0.1884	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,651.09420	1,640.123	17.91	0.8626	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		113.89420	113.523	17.91	0.1374	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		523.89030	525.617	19.52	0.4046	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		841.09030	832.217	19.52	0.5954	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		826.74630	817.957	19.59	0.5882	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		539.54630	541.357	19.59	0.4118	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,182.51830	3,192.398	26.46	0.8706	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		139.71830	138.998	26.46	0.1294	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,582.49370	2,591.370	25.13	0.8279	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		189.69370	187.970	25.13	0.1721	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		550.54890	543.855	21.11	0.4324	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		973.34890	977.255	21.11	0.5676	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		330.02860	330.684	18.65	0.3027	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		1,067.22860	1,057.284	18.65	0.6973	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		101.23390	100.916	17.96	0.1238	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		1,742.23390	1,731.416	17.96	0.8762	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		81.56580	81.322	17.86	0.0991	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,992.96580	1,982.322	17.86	0.9009	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		131.26460	130.382	17.69	0.1417	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,775.46460	1,764.282	17.69	0.8583	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,737.44000	1,726.103	17.71	0.8503	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		141.34000	140.303	17.71	0.1497	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		652.20020	653.302	19.60	0.4308	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		868.30020	859.102	19.60	0.5692	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		928.04590	918.476	19.34	0.5970	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		581.94590	582.677	19.34	0.4030	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,126.45330	1,129.582	21.08	0.5760	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		592.55330	585.382	21.08	0.4240	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		105.74070	105.239	17.65	0.1191	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,911.84070	1,901.039	17.65	0.8809	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,118.52820	1,121.085	20.90	0.5621	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		639.32820	631.785	20.90	0.4379	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,812.46670	1,801.122	17.54	0.8424	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		162.96670	161.822	17.54	0.1576	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,250.60570	1,253.545	21.07	0.5802	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		630.10570	622.845	21.07	0.4198	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		763.74550	764.905	19.68	0.4488	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		893.24550	884.205	19.68	0.5512	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		129.19100	128.527	17.39	0.1320	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,948.69100	1,937.827	17.39	0.8680	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		1,013.62560	1,003.796	19.16	0.6043	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		614.12560	614.496	19.16	0.3957	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		17.63080	19.763	16.00	0.0279	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		756.87020	758.533	19.47	0.4348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		961.37020	952.533	19.47	0.5652	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		657.03550	658.142	19.13	0.4008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,041.53550	1,032.142	19.13	0.5992	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,336.32850	1,324.038	18.20	0.7065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		401.82850	400.038	18.20	0.2935	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,052.34370	1,054.938	20.35	0.5197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		776.84370	768.938	20.35	0.4803	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,269.82490	1,257.697	18.32	0.6853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		445.32490	443.697	18.32	0.3147	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,524.29070	1,511.694	17.87	0.7608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		299.79070	297.694	17.87	0.2392	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,392.50940	1,396.291	21.21	0.5959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		627.00940	620.291	21.21	0.4041	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,193.66990	1,196.709	20.72	0.5537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		708.16990	700.709	20.72	0.4463	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,458.98080	1,462.976	21.38	0.6086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		603.48080	596.977	21.38	0.3914	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,291.77300	2,283.909	16.79	0.9116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		77.27300	79.909	16.79	0.0884	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,857.17660	1,846.638	17.37	0.8393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		172.67660	172.638	17.37	0.1607	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,257.19370	2,249.224	16.83	0.9069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		82.69370	85.224	16.83	0.0931	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,246.29100	1,234.233	18.36	0.6776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		461.79100	460.233	18.36	0.3224	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		1,050.85840	1,041.407	19.09	0.6030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		646.35840	647.407	19.09	0.3970	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,715.85910	2,723.584	23.94	0.7740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		320.35910	317.584	23.94	0.2260	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		978.61180	969.648	19.40	0.5726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		734.11180	735.648	19.40	0.4274	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,724.60000	2,732.353	23.96	0.7748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		319.10000	316.353	23.96	0.2252	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,935.03720	1,925.218	17.26	0.8546	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	12.90	Put			150.53720	151.218	17.26	0.1454	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,190.55600	1,180.317	18.56	0.6578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			506.05600	506.317	18.56	0.3422	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,087.91490	3,096.652	24.60	0.8046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			272.41490	270.652	24.60	0.1954	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			940.27160	931.589	19.57	0.5559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			785.77160	787.589	19.57	0.4441	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,399.84310	1,403.644	21.23	0.5973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			624.34310	617.644	21.23	0.4027	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,304.22520	2,310.574	23.19	0.7320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			388.72520	384.574	23.19	0.2680	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			826.68990	818.483	20.10	0.5041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			962.18990	964.483	20.10	0.4959	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,726.99740	1,731.808	22.02	0.6544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			521.49740	515.808	22.02	0.3456	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			663.28910	656.147	20.98	0.4232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,298.78910	1,302.147	20.98	0.5768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			660.41650	653.290	21.00	0.4217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,305.91650	1,309.290	21.00	0.5783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			666.18040	659.014	20.96	0.4247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,291.68040	1,295.014	20.96	0.5753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,660.11250	2,652.553	16.34	0.9511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			35.61250	38.553	16.34	0.0489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,363.47920	4,352.571	20.87	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.97920	8.571	20.87	0.0104	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,164.33010	1,154.223	18.65	0.6479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			529.83010	530.223	18.65	0.3521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,904.48640	2,896.568	16.06	0.9687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			19.98640	22.568	16.06	0.0313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,047.40270	2,038.421	17.11	0.8748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			122.90270	124.421	17.11	0.1252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			296.59770	294.492	17.86	0.2374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,531.09770	1,518.492	17.86	0.7626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,200.18110	3,190.140	16.67	0.9775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			15.68110	16.140	16.67	0.0225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,214.42780	1,217.529	20.77	0.5584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			698.92780	691.529	20.77	0.4416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,962.13080	2,953.763	16.00	0.9721	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			49.69900	50.176	16.17	0.0606	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,541.79900	2,531.476	16.17	0.9394	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			179.62070	178.269	17.25	0.1620	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,885.62070	1,873.469	17.25	0.8380	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			879.63070	881.522	19.77	0.4651	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			915.63070	906.722	19.77	0.5349	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,097.21360	1,086.599	18.97	0.6115	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			641.21360	641.399	18.97	0.3885	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,385.39270	1,389.527	21.10	0.5862	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		661.39270	654.727	21.10	0.4138	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		193.99050	192.372	17.28	0.1704	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,857.79050	1,845.272	17.28	0.8296	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,532.90960	1,538.385	21.13	0.5925	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		691.20960	685.185	21.13	0.4075	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		343.77210	341.363	17.71	0.2465	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,622.07210	1,608.163	17.71	0.7535	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,007.84740	1,010.661	19.84	0.4809	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		936.14740	927.461	19.84	0.5191	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,184.59760	1,173.088	18.75	0.6190	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		666.29760	666.288	18.75	0.3810	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		174.28540	173.252	16.79	0.1524	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,022.58540	2,010.052	16.79	0.8476	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,962.87910	1,950.032	16.94	0.8350	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		194.57910	193.232	16.94	0.1650	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,135.79640	1,140.748	19.97	0.4946	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		954.59640	947.248	19.97	0.5054	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,267.31850	1,256.354	18.62	0.6256	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		688.51850	689.854	18.62	0.3744	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,679.13930	1,686.964	21.21	0.5982	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		717.93930	713.464	21.21	0.4018	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		247.36640	249.345	17.05	0.1901	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,936.16640	1,925.845	17.05	0.8099	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		2,033.38780	2,024.073	16.73	0.8326	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		204.58780	207.573	16.73	0.1674	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		42.02520	46.416	14.70	0.0543	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,736.72520	2,728.817	14.70	0.9457	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		795.89700	790.827	20.85	0.4293	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		568.18660	567.414	18.15	0.3267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,444.58660	1,431.214	18.15	0.6733	0.00	0	500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,781.41560	1,790.064	21.33	0.6061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		717.81560	713.864	21.33	0.3939	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,253.23750	1,241.801	18.76	0.6106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		504.61470	503.353	17.98	0.3021	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,509.33520	1,516.581	20.74	0.5620	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		815.73520	810.381	20.74	0.4380	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,905.83270	1,891.308	17.16	0.7934	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		289.43270	287.508	17.16	0.2066	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,559.49700	1,567.027	20.85	0.5707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,061.56280	1,053.020	19.60	0.5387	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,081.76580	2,068.352	16.49	0.8362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		205.36580	204.552	16.49	0.1638	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		251.82430	250.399	16.88	0.1882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,978.22430	1,964.199	16.88	0.8118	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,531.01470	1,517.153	17.98	0.6979	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	12.75	Put			144.88300	144.839	15.91	0.1282	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,691.44790	1,699.658	21.14	0.5923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			747.84790	743.458	21.14	0.4077	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,184.02130	4,172.021	18.37	0.9808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			17.62130	18.221	18.37	0.0192	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,025.16280	1,029.220	19.60	0.4613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,636.15960	2,624.362	14.70	0.9332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			59.75960	60.562	14.70	0.0668	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			880.61820	883.144	19.16	0.4246	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,157.01820	1,146.944	19.16	0.5754	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,251.28300	2,238.639	15.91	0.8718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			762.27090	763.495	18.77	0.3910	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,244.12780	1,232.813	18.79	0.6073	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			767.72780	769.013	18.79	0.3927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			756.83750	758.001	18.76	0.3894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			789.73300	791.263	18.87	0.3991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,226.13300	1,215.063	18.87	0.6009	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,501.73440	1,488.029	18.03	0.6897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			525.33440	524.229	18.03	0.3103	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,248.67090	1,237.295	18.77	0.6090	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,815.99790	1,824.950	21.30	0.6035	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			739.89790	736.149	21.30	0.3965	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			215.05320	216.728	16.49	0.1679	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,098.95320	2,087.928	16.49	0.8321	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,255.84930	1,261.563	20.08	0.5061	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			969.74930	962.763	20.08	0.4939	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,341.29220	1,329.445	18.51	0.6315	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			707.39220	708.246	18.51	0.3685	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			277.59940	276.700	16.90	0.1981	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,977.39940	1,963.700	16.90	0.8019	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,189.80950	2,200.649	22.01	0.6503	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			643.50950	641.549	22.01	0.3497	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,818.30200	1,803.815	17.51	0.7592	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			374.60200	372.915	17.51	0.2408	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,426.50030	1,413.135	18.38	0.6380	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			727.80030	727.535	18.38	0.3620	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,960.56590	1,970.684	21.37	0.6070	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			769.26590	766.284	21.37	0.3930	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			227.29370	222.447	16.13	0.1667	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,175.99370	2,158.047	16.13	0.8333	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,384.49570	1,391.097	20.18	0.5156	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			993.19570	986.697	20.18	0.4844	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			308.99310	305.757	16.83	0.2058	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,019.69310	2,003.257	16.83	0.7942	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			859.10110	860.364	18.74	0.3939	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,353.40110	1,341.364	18.74	0.6061	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,124.40770	2,135.602	21.60	0.6218	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			748.70770	746.602	21.60	0.3782	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,520.41430	1,528.217	20.35	0.5259	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,008.91430	1,003.017	20.35	0.4741	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,504.22310	1,490.420	18.32	0.6435	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			745.72310	745.620	18.32	0.3565	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,113.12580	2,124.456	21.51	0.6119	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			791.62580	789.256	21.51	0.3881	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			240.49450	227.878	15.87	0.1657	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,248.99450	2,222.678	15.87	0.8343	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			342.11810	335.186	16.77	0.2126	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,067.01810	2,046.385	16.77	0.7874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,319.46560	4,306.007	17.07	0.9768	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			24.36560	24.507	17.07	0.0232	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,667.58780	2,640.768	14.56	0.9035	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			122.48780	109.268	14.56	0.0965	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,773.71430	1,783.682	20.83	0.5576	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			948.81430	945.182	20.83	0.4424	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,548.29140	1,556.923	20.38	0.5223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,043.39140	1,038.423	20.38	0.4777	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,699.64370	1,686.628	18.01	0.6868	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			624.54370	625.128	18.01	0.3132	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,834.91690	2,849.896	22.69	0.6793	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			650.01690	651.396	22.69	0.3207	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,005.47910	1,989.560	17.22	0.7625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			410.37910	408.060	17.22	0.2375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,999.57530	1,983.868	17.25	0.7609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			414.47530	412.368	17.25	0.2391	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,011.40450	1,995.275	17.19	0.7640	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			406.30450	403.775	17.19	0.2360	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			826.30910	825.357	21.69	0.3874	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,251.10910	2,263.657	21.69	0.6126	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			256.20620	246.867	16.01	0.1687	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,331.40620	2,308.567	16.01	0.8313	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,644.22170	1,654.065	20.56	0.5312	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,039.42170	1,035.766	20.56	0.4688	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,590.66230	1,578.167	18.36	0.6494	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			765.46230	766.467	18.36	0.3506	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			369.89000	368.244	16.92	0.2189	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,119.39000	2,104.344	16.92	0.7811	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,789.87490	1,801.310	20.81	0.5388	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,061.87490	1,060.010	20.81	0.4612	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,675.11590	1,665.941	18.42	0.6548	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			783.11590	787.241	18.42	0.3452	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,412.24260	2,425.996	21.91	0.6156	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			854.24260	854.696	21.91	0.3844	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		404.28360	403.779	17.01	0.2264	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,156.28360	2,142.479	17.01	0.7736	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,409.63520	2,391.565	16.08	0.8295	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		267.63520	262.865	16.08	0.1705	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,752.62010	1,745.385	18.44	0.6598	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		798.12010	803.986	18.44	0.3402	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,548.37020	2,563.082	22.07	0.6169	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		882.87020	884.482	22.07	0.3831	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		281.15550	279.329	16.20	0.1723	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,485.65550	2,470.729	16.20	0.8277	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,913.18210	1,925.981	20.99	0.5434	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		1,087.68210	1,087.381	20.99	0.4566	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		437.50530	440.025	17.14	0.2322	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		2,208.50530	2,197.825	17.14	0.7678	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,290.13880	5,306.952	26.55	0.7727	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		524.83880	528.552	26.55	0.2273	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,424.10700	3,403.994	14.78	0.9390	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		79.40700	72.394	14.78	0.0610	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		2,107.65530	2,102.367	17.63	0.7382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		812.64060	815.341	22.67	0.3512	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,185.92870	1,185.936	20.70	0.4833	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,761.22870	1,774.336	20.70	0.5167	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		532.95530	540.767	17.63	0.2618	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		1,182.87250	1,182.905	20.71	0.4823	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,768.17250	1,781.305	20.71	0.5177	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		1,188.98810	1,188.977	20.69	0.4843	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,754.28810	1,767.377	20.69	0.5157	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,957.94060	2,973.741	22.67	0.6488	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,050.42250	2,064.790	21.18	0.5483	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		1,113.82250	1,115.290	21.18	0.4517	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,836.31600	1,831.288	18.46	0.6650	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		812.91600	820.788	18.46	0.3350	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,691.40680	2,707.214	22.22	0.6176	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		914.80680	917.714	22.22	0.3824	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		295.31230	296.612	16.31	0.1739	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,568.71230	2,557.112	16.31	0.8261	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		471.98120	475.964	17.27	0.2376	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		2,259.68120	2,250.765	17.27	0.7624	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		503.98590	511.405	17.40	0.2426	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		2,304.18590	2,298.905	17.40	0.7574	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		534.69000	544.250	17.47	0.2465	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		2,351.69000	2,348.650	17.47	0.7535	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		0.00000	1,480.877	20.41	0.5312	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		0.00000	1,676.177	20.41	0.4688	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		0.00000	1,477.451	20.42	0.5303	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		0.00000	1,682.751	20.42	0.4697	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	16/03/2020	Foreign Exchange Option	15.61	Call			0.00000	1,484.305	20.40	0.5322	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			0.00000	1,669.605	20.40	0.4678	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			566.58740	578.244	17.56	0.2502	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,400.38740	2,399.644	17.56	0.7498	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			596.77110	609.714	17.63	0.2538	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,438.67110	2,439.414	17.63	0.7462	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			629.15130	644.458	17.72	0.2567	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,494.35130	2,497.658	17.72	0.7433	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,393.02610	1,411.344	19.74	0.4046	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,845.85630	1,852.349	19.76	0.5945	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,399.15630	1,417.549	19.76	0.4055	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,853.61540	1,859.949	19.73	0.5964	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,386.91540	1,405.149	19.73	0.4036	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,849.72610	1,856.144	19.74	0.5954	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,527.52630	1,548.415	19.97	0.4135	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,883.32630	1,892.615	19.97	0.5865	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,011.04360	2,019.734	19.96	0.5977	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,533.14360	1,554.534	19.96	0.4023	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,018.81090	2,027.427	19.94	0.5995	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,520.91090	1,542.227	19.94	0.4005	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,014.92650	2,023.580	19.95	0.5986	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,527.02650	1,548.380	19.95	0.4014	0.00	0	0
Total \$ / R Option												9,784,757.86	19,200	4,462,155
Total \$ / R												1,561,988,279.46	127,381	5,404,778
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.32710		14.33680			0.0000	472,794.30	33	343
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.49420		14.50490			0.0000	0.00	0	75
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.67400		14.68450			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.84380		14.85640			0.0000	0.00	0	0
Total \$ / R MAXI Future												472,794.30	33	418
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			49,603.87800	48,049.956	19.96	0.6753	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			16,923.87800	16,339.956	19.96	0.3247	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			48,988.66630	47,434.488	19.99	0.6701	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			17,308.66630	16,724.488	19.99	0.3299	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			50,224.41840	48,670.798	19.93	0.6804	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			16,544.41840	15,960.798	19.93	0.3196	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			149,326.03120	150,011.738	23.16	0.7057	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			32,816.03120	32,431.738	23.16	0.2943	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			43,213.78120	42,670.202	22.04	0.3720	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			112,723.78120	113,250.202	22.04	0.6280	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			42,955.59770	42,414.834	22.06	0.3702	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			113,465.59770	113,994.834	22.06	0.6298	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			43,473.67210	42,927.268	22.01	0.3739	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			111,983.67210	112,507.268	22.01	0.6261	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	14.04	Call		116,953.15390	115,938.001	18.63	0.6499		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		52,503.15390	52,538.001	18.63	0.3501		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		117,999.83000	116,979.444	18.59	0.6538		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		51,549.83000	51,579.445	18.59	0.3462		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		117,475.15250	116,457.581	18.61	0.6518		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		52,025.15250	52,057.581	18.61	0.3482		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		124,867.09090	123,729.535	18.77	0.6090		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		76,227.09090	76,349.535	18.77	0.3910		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		124,412.78060	123,281.298	18.79	0.6073		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		76,772.78060	76,901.298	18.79	0.3927		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		125,323.75130	124,180.137	18.76	0.6106		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		75,683.75130	75,800.137	18.76	0.3894		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											472,794.30	33	418
£ / R	On 17/09/2018	Foreign Exchange Future			18.40090	18.52470			0.0000		0.00	0	197,756
£ / R	On 28/09/2018	Foreign Exchange Future			18.43510	18.56210			0.0000		0.00	0	14
£ / R	On 15/10/2018	Foreign Exchange Future			18.49090	18.61810			0.0000		0.00	0	3
£ / R	On 14/12/2018	Foreign Exchange Future			18.68720	18.81610			0.0000		0.00	0	205,083
£ / R	On 18/03/2019	Foreign Exchange Future			19.00830	19.14020			0.0000		0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			19.31260	19.44800			0.0000		0.00	0	6,156
£ / R	On 16/09/2019	Foreign Exchange Future			19.64950	19.78860			0.0000		0.00	0	4,645
Total £ / R Future											0.00	0	418,589
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		525.84010	443.264	18.97	0.5756		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		251.14010	292.364	18.97	0.4244		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		520.04190	437.989	18.98	0.5713		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		255.34190	297.089	18.98	0.4287		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		531.67950	448.583	18.95	0.5800		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		246.97950	287.683	18.95	0.4200		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call		1,025.34220	920.133	18.35	0.7835		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put		113.24220	135.033	18.35	0.2165		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call		1,017.55610	912.683	18.36	0.7805		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put		115.45610	137.583	18.36	0.2195		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call		1,033.15730	927.617	18.33	0.7865		0.00	0	0
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put		111.05730	132.517	18.33	0.2135		0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Put		835.59990	915.933	20.10	0.6447		0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Call		373.69990	326.833	20.10	0.3553		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		1,144.26270	1,063.487	18.27	0.6384		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		448.16270	496.287	18.27	0.3616		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		1,138.36020	1,057.864	18.28	0.6363		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		452.26020	500.664	18.28	0.3637		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		1,150.18370	1,069.132	18.26	0.6404		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		444.08370	491.932	18.26	0.3596		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Call		1,664.15130	1,570.327	17.74	0.6825		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			523.95130	562.027	17.74	0.3175	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,735.69050	2,838.685	20.93	0.7533	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			435.89050	406.985	20.93	0.2467	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,481.79210	1,398.692	17.95	0.6363	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			641.59210	690.392	17.95	0.3637	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,476.18510	1,393.291	17.96	0.6347	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			645.98510	694.991	17.96	0.3653	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,487.42140	1,404.110	17.94	0.6378	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			637.22140	685.810	17.94	0.3622	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,705.21350	1,625.105	18.46	0.6178	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			887.21350	942.505	18.46	0.3822	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,699.99770	1,620.089	18.47	0.6166	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			891.99770	947.489	18.47	0.3834	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,710.43650	1,630.135	18.45	0.6191	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			882.43650	937.535	18.45	0.3809	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,007.76860	1,927.260	18.73	0.6244	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,049.16860	1,107.760	18.73	0.3756	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,018.05200	1,937.159	18.72	0.6265	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,039.45200	1,097.659	18.72	0.3735	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,012.90440	1,932.204	18.72	0.6254	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,044.30440	1,102.704	18.72	0.3746	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												0.00	0	419,589
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12830		0.13000			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12870		0.12970			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12899		0.12997			0.0000	0.00	0	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13133		0.13238			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13401		0.13507			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13657		0.13766			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,873
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			1,000.21620	830.000	24.40	1.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			0.21620	0.000	24.40	0.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			169.15740	0.000	24.40	0.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			169.15740	170.000	24.40	1.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			2,000.00000	1,830.000	24.40	1.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			0.00000	0.000	24.40	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			3.23160	3.654	35.82	0.0115	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			1,030.32720	938.937	35.14	0.8535	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			60.32720	68.937	35.14	0.1465	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			344.14210	287.039	34.46	0.4542	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			374.14210	417.039	34.46	0.5458	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			1,973.23160	1,873.654	35.82	0.9885	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			317.12500	253.729	22.31	0.4583	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	0.13	Put			320.12500	354.929	22.31	0.5417	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			116.31770	91.224	31.25	0.1683	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,119.31770	1,192.424	31.25	0.8317	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,009.05180	914.969	18.06	0.9396	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			12.05180	16.169	18.06	0.0604	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,360.13710	1,254.561	17.77	0.8319	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			122.43710	121.861	17.77	0.1681	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			769.00300	685.245	21.27	0.5576	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			531.30300	552.545	21.27	0.4424	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,257.12130	2,154.356	18.54	0.9616	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			19.42130	21.656	18.54	0.0384	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,825.15670	1,730.373	22.40	0.7701	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			318.25670	329.073	22.40	0.2299	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,209.53380	1,124.684	22.98	0.6034	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			702.63380	723.384	22.98	0.3966	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,613.68140	2,512.617	21.82	0.9004	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			106.78140	111.317	21.82	0.0996	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,423.31210	1,323.678	20.11	0.6417	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			657.61210	666.978	20.11	0.3583	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,011.99450	926.831	22.01	0.4894	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,246.29450	1,270.131	22.01	0.5106	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,002.47700	1,891.510	17.57	0.8153	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			236.77700	234.810	17.57	0.1847	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,873
€ / R	On	07/09/2018	Foreign Exchange Future			16.57120		16.61900			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.58390		16.63150			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.60410		16.65190			0.0000	1,876,263.30	113	97,873
€ / R	On	25/09/2018	Foreign Exchange Future			16.63190		16.68280			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.91400		16.96640			0.0000	507,420.00	30	37,775
€ / R	On	18/03/2019	Foreign Exchange Future			17.26430		17.31750			0.0000	0.00	0	4,716
€ / R	On	14/06/2019	Foreign Exchange Future			17.59880		17.65530			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.83730		17.89540			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.95610		18.01430			0.0000	0.00	0	0
Total € / R Future												2,383,683.30	143	145,654
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			14.85130	12.229	17.77	0.0486	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			1,013.85130	963.429	17.77	0.9514	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			24.55030	23.143	18.36	0.0734	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			1,036.05030	987.043	18.36	0.9266	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			94.24130	96.499	18.16	0.2109	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			415.55670	431.312	19.97	0.5607	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			307.45670	275.412	19.97	0.4393	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			6.28100	4.738	27.25	0.0119	0.00	0	86,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			198.35290	174.796	21.29	0.3048	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			656.45290	680.696	21.29	0.6952	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,403.70900	2,356.048	23.46	0.9942	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1.80900	1.948	23.46	0.0058	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			746.14130	700.599	18.16	0.7891	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			663.96000	688.429	21.33	0.6985	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			200.87670	177.091	21.25	0.3081	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			648.97670	672.991	21.25	0.6919	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			864.52660	817.952	17.86	0.8456	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			62.62660	63.852	17.86	0.1544	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			2,914.38100	2,960.638	27.25	0.9881	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,980.83650	5,028.185	38.01	0.9955	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.73650	2.284	38.01	0.0045	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,152.29340	3,104.478	26.27	0.9988	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.39340	0.378	26.27	0.0012	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			195.86000	172.529	21.33	0.3015	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			145.78050	152.923	18.40	0.2655	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			738.58050	694.823	18.40	0.7345	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			436.42540	416.303	21.06	0.3372	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,360.02540	1,392.303	21.06	0.6628	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			434.08560	414.073	21.08	0.3356	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,367.68560	1,400.073	21.08	0.6644	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			438.77950	418.550	21.04	0.3387	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,352.37950	1,384.550	21.04	0.6613	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,578.29910	1,533.108	16.92	0.7247	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			390.79910	398.808	16.92	0.2753	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			346.91760	354.111	16.81	0.2533	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,664.41760	1,618.411	16.81	0.7467	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,571.81080	1,526.684	16.93	0.7230	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			394.31080	402.384	16.93	0.2770	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,565.34180	1,520.280	16.94	0.7213	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			397.84180	405.980	16.94	0.2787	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,509.02660	1,468.974	17.25	0.6369	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			723.72660	740.174	17.25	0.3631	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,504.06290	1,464.129	17.27	0.6354	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			728.76290	745.329	17.27	0.3646	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,514.01360	1,473.836	17.24	0.6384	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			718.71360	735.036	17.24	0.3616	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			400.25670	406.788	16.19	0.2272	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,265.65670	2,214.088	16.19	0.7728	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,549.39750	2,592.124	20.59	0.6459	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			794.79750	779.424	20.59	0.3541	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,123.23150	2,075.236	16.36	0.7458	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			467.83150	477.936	16.36	0.2542	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,454.75900	1,421.437	18.12	0.5581	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,220.45900	1,245.337	18.12	0.4419	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	17.79	Call			1,450.85680	1,417.660	18.14	0.5570	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,226.55680	1,251.560	18.14	0.4430	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,458.66690	1,425.227	18.11	0.5593	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,214.36690	1,239.127	18.11	0.4407	0.00	0	0
Total € / R Option												0.00	0	415,656
Total € / R												2,383,683.30	143	561,310
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.42270		10.53990			0.0000	0.00	0	11,333
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.54820		10.66640			0.0000	0.00	0	11,820
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.68840		10.80760			0.0000	53,442.00	5	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.82410		10.94580			0.0000	0.00	0	4,929
Total AU\$ / R Future												53,442.00	5	28,592
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			46.16110	27.210	19.40	0.1090	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			616.26110	714.510	19.40	0.8910	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			44.77360	26.327	19.42	0.1059	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			624.87360	723.627	19.42	0.8941	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			43.42230	25.470	19.44	0.1030	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			633.52230	732.770	19.44	0.8970	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			977.74380	1,074.658	18.73	0.7789	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			157.49460	135.729	18.67	0.2253	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			961.09460	1,057.529	18.67	0.7747	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			155.80840	134.284	18.70	0.2232	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			969.40840	1,066.084	18.70	0.7768	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			154.14380	132.858	18.73	0.2211	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			737.47310	664.877	15.09	0.6330	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			279.87310	326.477	15.09	0.3670	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			731.66620	659.481	15.11	0.6297	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			284.06620	331.082	15.11	0.3703	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			725.89840	654.125	15.12	0.6264	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			288.29840	335.725	15.12	0.3736	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			655.48880	724.090	16.02	0.5184	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			587.42830	534.639	16.04	0.4791	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			661.62830	730.539	16.04	0.5209	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			595.17090	541.762	16.00	0.4840	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			649.37090	717.661	16.00	0.5160	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			591.28880	538.190	16.02	0.4816	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												53,442.00	5	28,592
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.13340		11.15240			0.0000	111,334.00	10	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.28790		11.30660			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 CAD/ R Future												111,334.00	10	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,693.25670	1,674.484	17.59	0.9547	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			20.85670	21.084	17.59	0.0453	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,683.61290	1,664.847	17.55	0.9539	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			21.21290	21.447	17.55	0.0461	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,702.90580	1,684.127	17.62	0.9554	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			20.50580	20.727	17.62	0.0446	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			863.74030	847.888	15.80	0.6863	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			287.14030	289.988	15.80	0.3137	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			857.44180	841.657	15.81	0.6835	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			290.84180	293.757	15.81	0.3165	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			870.07200	854.149	15.80	0.6891	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			283.47200	286.249	15.80	0.3109	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												111,334.00	10	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			540.22520		537.79320			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			14.57690		14.60970			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			14.86340		14.89970			0.0000	0.00	0	770
CHF / R	On	18/03/2019	Foreign Exchange Future			15.18810		15.22480			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.49790		15.53730			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,895
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			168.28000	151.672	21.77	0.2973	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			608.58000	624.772	21.77	0.7027	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			173.02590	156.012	21.67	0.3046	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			593.32590	609.112	21.67	0.6954	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			170.63550	153.827	21.72	0.3009	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			600.93550	616.927	21.72	0.6991	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,783.17000	1,747.648	18.74	0.8816	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			93.47000	94.248	18.74	0.1184	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,774.08730	1,738.546	18.71	0.8805	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			94.38730	95.146	18.71	0.1195	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,792.26130	1,756.757	18.77	0.8827	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			92.56130	93.357	18.77	0.1173	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,232.76530	1,203.117	17.96	0.6630	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			487.96530	495.017	17.96	0.3370	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,244.03060	1,214.226	17.93	0.6669	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			479.23060	486.126	17.93	0.3331	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	18/03/2019	Foreign Exchange Option	14.47	Call			1,238.38490	1,208.659	17.95	0.6649	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			483.58490	490.558	17.95	0.3351	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,439.39320	1,408.686	17.93	0.6554	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			622.09320	630.786	17.93	0.3446	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,433.66670	1,402.982	17.94	0.6539	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			626.36670	635.082	17.94	0.3461	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,427.95200	1,397.300	17.94	0.6523	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			630.65200	639.400	17.94	0.3477	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,895
CNH / R	On	17/09/2018	Foreign Exchange Future			2.07940		2.09490			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09960		2.11530			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12090		2.13700			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14090		2.15740			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			630.20720	728.134	19.50	0.6721	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			249.59810	197.401	19.75	0.2980	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			700.59810	803.401	19.75	0.7020	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			222.91510	175.284	19.99	0.2703	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			773.91510	881.284	19.99	0.7297	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			279.20720	222.134	19.50	0.3279	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,185.31910	2,051.874	16.94	0.8534	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			132.31910	155.874	16.94	0.1466	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,100.45990	1,969.287	16.93	0.8405	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			147.45990	173.287	16.93	0.1595	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,271.44870	2,135.860	16.95	0.8657	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			118.44870	139.860	16.95	0.1343	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			907.16720	985.834	17.16	0.4438	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,374.76660	1,289.047	17.00	0.5855	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			804.76660	880.047	17.00	0.4145	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,325.16880	1,241.164	17.08	0.5708	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			855.16880	932.164	17.08	0.4292	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,277.16720	1,194.834	17.16	0.5562	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,301.64670	2,179.003	16.37	0.7273	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			527.64670	570.003	16.37	0.2727	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,234.52070	2,114.348	16.40	0.7154	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			560.52070	605.348	16.40	0.2846	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,370.05710	2,244.995	16.33	0.7389	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			496.05710	535.995	16.33	0.2611	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CURRENCO	On	06/11/2018	Foreign Exchange Future			480.37110		531.22320			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.23540		2.24090			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.27940		2.28510			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.32720		2.33280			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37300		2.37910			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			143.25740	122.722	20.90	0.1877	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,234.25740	1,268.722	20.90	0.8123	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			129.04310	111.555	21.25	0.1717	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,320.04310	1,357.555	21.25	0.8283	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			116.26180	101.555	21.61	0.1573	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,407.26180	1,447.555	21.61	0.8427	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,219.03160	2,165.666	16.65	0.8496	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			168.03160	171.666	16.65	0.1504	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,137.70330	2,085.289	16.70	0.8365	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			186.70330	191.289	16.70	0.1635	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,057.84410	2,006.471	16.75	0.8228	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			206.84410	212.472	16.75	0.1772	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,579.41960	1,543.246	17.09	0.6149	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			851.41960	871.246	17.09	0.3851	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,688.67460	1,650.572	16.96	0.6416	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			760.67460	778.572	16.96	0.3584	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,631.57130	1,594.569	17.00	0.6283	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			803.57130	822.569	17.00	0.3717	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			534.65510	548.771	16.71	0.2416	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,866.73080	2,819.366	16.66	0.7779	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			475.73080	489.366	16.66	0.2221	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,794.93140	2,748.504	16.68	0.7682	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			503.93140	518.504	16.68	0.2318	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,725.65510	2,678.771	16.71	0.7584	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.82600		1.82730			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.85030		1.85160			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87560		1.87710			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89930		1.90080			0.0000	0.00	0	0
Total HK\$/R Future												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	17/09/2018	Foreign Exchange Option	1.85	Call			320.00570	303.711	21.51	0.4192	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			547.00570	543.711	21.51	0.5808	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			286.14730	270.628	21.77	0.3839	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			613.14730	610.628	21.77	0.6161	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			358.22770	341.404	21.30	0.4565	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			485.22770	481.404	21.30	0.5435	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,959.29430	2,947.030	19.35	0.9494	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			43.29430	44.030	19.35	0.0506	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,864.59760	2,852.332	19.24	0.9439	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			48.59760	49.332	19.24	0.0561	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,770.46460	2,758.192	19.12	0.9379	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			54.46460	55.192	19.12	0.0621	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,527.09230	1,512.473	18.69	0.6562	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			656.09230	656.473	18.69	0.3438	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,471.64840	1,457.010	18.77	0.6412	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			700.64840	701.010	18.77	0.3588	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,584.19320	1,569.590	18.62	0.6712	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			613.19320	613.590	18.62	0.3288	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,024.08270	2,009.720	18.09	0.7087	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			616.08270	616.720	18.09	0.2913	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,963.94070	1,949.525	18.16	0.6962	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			655.94070	656.525	18.16	0.3038	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,085.68660	2,071.371	18.02	0.7212	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			577.68660	578.371	18.02	0.2788	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			0.14190		0.14190			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14170		0.14160			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14150		0.14120			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14120		0.14050			0.0000	0.00	0	1,628
Total KES / R Future												0.00	0	2,190
Total KES / R												0.00	0	2,190
NOK/R	On	17/09/2018	Foreign Exchange Future			1.71970		1.72020			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.74630		1.74680			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.77490		1.77530			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80210		1.80290			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.53860		9.60190			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.65210		9.71630			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
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.78050		9.84520			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.90590		9.97240			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			82.65280	64.420	19.96	0.2285	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			410.75280	455.820	19.96	0.7715	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			80.55680	62.693	20.01	0.2234	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			418.65680	464.093	20.01	0.7766	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			84.80040	66.194	19.91	0.2338	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			402.90040	447.594	19.91	0.7662	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			868.71110	816.007	16.48	0.8143	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			82.41110	93.907	16.48	0.1857	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			860.69280	808.198	16.49	0.8110	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			84.39280	96.098	16.49	0.1890	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			876.76270	823.852	16.48	0.8176	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			80.46270	91.752	16.48	0.1824	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			340.80970	366.460	16.61	0.3936	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			650.72290	611.897	16.62	0.6031	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			345.52290	371.397	16.62	0.3969	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			661.33210	622.058	16.59	0.6097	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			336.13210	361.558	16.59	0.3903	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			656.00970	616.960	16.61	0.6064	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			635.21520	602.269	17.15	0.5271	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			582.81520	616.369	17.15	0.4729	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			630.96420	598.247	17.17	0.5245	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			588.56420	622.347	17.17	0.4755	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			639.49310	606.318	17.14	0.5296	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			577.09310	610.418	17.14	0.4704	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			1.34650		1.34470			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.35450		1.35620			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.36200		1.36630			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36960		1.37670			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			253.00000	235.000		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			353.00000	335.000		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			153.00000	135.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			962.00000	945.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			862.00000	845.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,062.00000	1,045.000		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			263.00000	220.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			163.00000	120.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			363.00000	320.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			567.00000	496.000		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			467.00000	396.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			667.00000	596.000		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			1.28430		1.29210			0.0000	0.00	0	25
Total QUANTO £ / \$ Future												0.00	0	25
Total QUANTO £ / \$												0.00	0	25
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.15890		1.16150			0.0000	0.00	0	2,899
Total QUANTO € / \$ Future												0.00	0	2,899
Total QUANTO € / \$												0.00	0	2,899
R / ¥	On	23/08/2018	Foreign Exchange Future			7.79670	0.12846	7.69280			0.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Future			7.76930	0.12846	7.70970			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Put		0.12846	10,072.06860	9,033.000	24.40	1.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Call		0.12846	0.06860	0.000	24.40	0.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.12846	5,772.52540	4,733.000	24.40	1.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.12846	0.52540	0.000	24.40	0.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.12846	5.38580	0.000	24.40	0.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.12846	3,777.38580	2,733.000	24.40	1.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.12846	0.37600	0.000	24.40	0.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.12846	6,072.37600	5,033.000	24.40	1.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.12846	6,572.21830	5,533.000	24.40	1.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.12846	0.21830	0.000	24.40	0.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.12846	0.33680	0.000	24.40	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.12846	6,172.33680	5,133.000	24.40	1.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.12846	0.30190	0.000	24.40	0.0000	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.12846	6,272.30190	5,233.000	24.40	1.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.12846	5,599.56500	4,993.818	20.39	0.9349	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.12846	96.56500	86.818	20.39	0.0651	0.00	0	25,000
Total R / ¥ Option												0.00	0	25,000
Total R / ¥												0.00	0	25,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.75270	0.12846	7.69410			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		0.12846	44.97310	63.612	22.00	0.0365	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12846	9,203.97310	8,636.612	22.00	0.9635	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12846	43.98620	61.888	22.09	0.0355	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12846	9,302.98620	8,734.888	22.09	0.9645	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12846	45.99360	65.397	21.91	0.0375	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12846	9,104.99360	8,538.397	21.91	0.9625	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12846	279.98310	301.632	19.10	0.1529	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12846	5,038.98310	4,474.632	19.10	0.8471	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.44510		10.49140			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.58770		10.63620			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.74580		10.79590			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.89830		10.95030			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			526.08910	483.845	16.90	0.8430	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			34.68910	38.745	16.90	0.1570	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			517.80190	475.762	16.93	0.8371	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			36.40190	40.662	16.93	0.1629	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			535.04690	491.993	16.86	0.8488	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			33.64690	36.893	16.86	0.1512	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,306.08010	1,259.795	16.84	0.9116	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			39.88010	42.095	16.84	0.0884	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,296.74510	1,250.549	16.81	0.9102	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			40.54510	42.849	16.81	0.0898	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,315.42470	1,269.054	16.87	0.9131	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			39.22470	41.354	16.87	0.0869	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			780.23780	749.329	16.48	0.6452	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			324.33780	343.529	16.48	0.3548	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			774.66240	743.914	16.50	0.6422	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	Put			328.76240	348.114	16.50	0.3578	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			785.84680	754.777	16.46	0.6482	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			319.94680	338.977	16.46	0.3518	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,188.35460	1,149.781	15.93	0.7493	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			238.05460	251.482	15.93	0.2507	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,181.43890	1,142.981	15.93	0.7470	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			241.13890	254.681	15.93	0.2530	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,195.29620	1,156.605	15.92	0.7516	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			234.99620	248.305	15.92	0.2484	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			2.31910		2.33980			0.0000	0.00	0	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.19750		2.22130			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.08660		2.10440			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			1.99260		2.00780			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	5,270
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			2.21480	1.591	61.34	0.0129	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,022.41480	1,042.491	61.34	0.9871	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.10630	1.508	61.34	0.0123	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,032.30630	1,052.408	61.34	0.9877	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.32860	1.677	61.34	0.0135	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,012.52860	1,032.577	61.34	0.9865	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			14.26430	12.905	34.92	0.0731	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			762.96430	785.405	34.92	0.9269	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			13.72880	12.417	34.92	0.0707	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			772.42880	794.916	34.92	0.9293	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			14.81910	13.411	34.92	0.0755	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			753.51910	775.911	34.92	0.9245	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			43.84130	41.815	32.95	0.1688	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			669.44130	685.215	32.95	0.8312	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			43.05890	41.080	33.05	0.1660	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			678.65890	694.480	33.05	0.8340	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			44.64400	42.569	32.85	0.1716	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			660.24400	675.969	32.85	0.8284	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			6.00170	5.957	31.46	0.0300	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,528.20170	1,543.357	31.46	0.9700	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.84840	5.807	31.46	0.0293	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,538.04840	1,553.207	31.46	0.9707	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.15890	6.112	31.46	0.0307	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,518.35890	1,533.512	31.46	0.9693	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	5,270
ZMW / R On 17/09/2018 Foreign Exchange Future			1.40510		1.40520			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.34610		1.35840			0.0000	0.00	0	0
ZMW / R On 18/03/2019 Foreign Exchange Future			1.28800		1.33680			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.24030		1.23830			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 555 224 775.20	108,372	1,582,098
Total Options									9 784 757.86	19,200	4,903,811
Grand Total:									1,565,009,533.06	127,572	6,485,909