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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/08/2018 Foreign Exchange Future			14.27150		14.29270			0.0000	285,430,000.00	20,000	0
\$ / R On 28/08/2018 Foreign Exchange Future			14.25680		14.28890			0.0000	0.00	0	0
\$ / R On 30/08/2018 Foreign Exchange Future			14.25840		14.29280			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.26000		14.29470			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.26490		14.30060			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.27000		14.30630			0.0000	0.00	0	300
\$ / R On 07/09/2018 Foreign Exchange Future			14.27200		14.30820			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.28380		14.31950			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.29170		14.32710			0.0000	782,784,992.40	54,772	497,997
\$ / R On 25/09/2018 Foreign Exchange Future			14.30740		14.34220			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.31330		14.34780			0.0000	0.00	0	2,863
\$ / R On 02/10/2018 Foreign Exchange Future			14.32090		14.35540			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.33980		14.37440			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.34920		14.38390			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.35870		14.39340			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.36430		14.39900			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.37190		14.40660			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.37570		14.41040			0.0000	0.00	0	3,815
\$ / R On 01/11/2018 Foreign Exchange Future			14.37760		14.41230			0.0000	0.00	0	55
\$ / R On 05/11/2018 Foreign Exchange Future			14.38520		14.41990			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.40040		14.43510			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Future			14.40610		14.44080			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			14.41180		14.44650			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			14.41940		14.45410			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.43080		14.46550			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.43270		14.46740			0.0000	0.00	0	7,004
\$ / R	On	11/12/2018	Foreign Exchange Future			14.45350		14.48840			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.45920		14.49420			0.0000	32,518,740.80	2,249	273,559
\$ / R	On	21/12/2018	Foreign Exchange Future			14.47240		14.50750			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.49140		14.52660			0.0000	0.00	0	2,387
\$ / R	On	02/01/2019	Foreign Exchange Future			14.49520		14.53050			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.52540		14.56100			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.54820		14.58390			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.55010		14.58580			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			14.57470		14.61070			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.60310		14.63930			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			14.63750		14.67400			0.0000	0.00	0	8,595
\$ / R	On	27/03/2019	Foreign Exchange Future			14.65470		14.69130			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.65850		14.69520			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			14.66610		14.70290			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.71960		14.75680			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.77900		14.81650			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.78490		14.82240			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.80650		14.84380			0.0000	0.00	0	20,510
\$ / R	On	28/06/2019	Foreign Exchange Future			14.83400		14.87120			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.83990		14.87700			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.84380		14.88090			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.89880		14.93560			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.90080		14.93750			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.92430		14.96100			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.95810		14.99480			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.96440		15.00120			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.99430		15.03150			0.0000	0.00	0	10,138
\$ / R	On	30/09/2019	Foreign Exchange Future			15.02410		15.06170			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.02830		15.06610			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.09010		15.12870			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.15180		15.19140			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.15820		15.19780			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.18160		15.22160			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.21990		15.26050			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.22420		15.26480			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.28590		15.32750			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.35190		15.39440			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.38170		15.42470			0.0000	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Future			15.41790		15.46140			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.47540		15.51970			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.54780		15.59320			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			15.56910		15.61480			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.66700		15.71420			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.77600		15.82520			0.0000	0.00	0	0
Total \$ / R Future												1,100,733,733.20	77,021	929,849
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Call			24.41360	0.000	13.43	0.0000	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Put			231.71360	228.500	13.43	1.0000	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Put			44.83630	0.000	13.43	0.0000	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Call			137.53630	71.500	13.43	1.0000	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			1.60080	0.512	27.11	0.0041	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			1,060.50080	1,027.312	27.11	0.9959	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			8.88570	3.468	27.31	0.0230	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			819.98570	846.668	27.31	0.9770	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Call			50.51060	23.556	21.88	0.1209	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Put			497.71060	505.156	21.88	0.8791	0.00	0	7,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Put			375.04830	374.510	21.10	0.7985	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Call			77.84830	42.910	21.10	0.2015	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Put			359.58760	357.975	20.99	0.7851	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Call			82.38760	46.375	20.99	0.2149	0.00	0	2,500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			16.37820	16.045	22.57	0.0787	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			661.07820	626.046	22.57	0.9213	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			210.10800	163.604	20.13	0.5156	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			165.40800	153.604	20.13	0.4844	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,757.48250	1,790.862	32.30	0.9956	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			527.81700	490.572	21.96	0.8629	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,276.09250	2,310.239	35.51	0.9988	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.79250	0.239	35.51	0.0012	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			2.18250	0.862	32.30	0.0044	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			263.29740	260.290	21.25	0.6422	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Call			137.99740	100.290	21.25	0.3578	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,296.72460	1,260.715	25.72	0.9955	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			2.02460	0.715	25.72	0.0045	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			33.11700	30.572	21.96	0.1371	0.00	0	1,000
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.92050	0.410	28.54	0.0021	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			1,831.52050	1,795.310	28.54	0.9979	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			11.99200	10.838	19.41	0.0491	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			878.29200	840.838	19.41	0.9509	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			888.03230	850.611	19.52	0.9520	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			11.73230	10.610	19.52	0.0480	0.00	0	10,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			11.30150	8.288	19.92	0.0368	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			999.50150	960.288	19.92	0.9632	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			77.57380	70.973	18.69	0.2297	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			485.77380	442.973	18.69	0.7703	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,225.19580	1,187.224	22.21	0.9777	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			873.28360	833.035	18.62	0.9500	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			6.99580	5.224	22.21	0.0223	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	13.80	Put			53.15550	47.639	18.38	0.1705	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			561.35550	519.638	18.38	0.8295	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,413.03500	1,375.699	24.11	0.9848	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			4.83500	3.699	24.11	0.0152	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			15.08360	11.035	18.62	0.0500	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			20.65650	16.423	19.63	0.0575	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,040.15650	1,000.223	19.63	0.9425	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,477.67950	2,442.154	25.19	0.9983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.57950	0.454	25.19	0.0017	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,327.96550	2,292.411	24.66	0.9974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.86550	0.711	24.66	0.0026	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,627.48690	2,591.989	25.72	0.9989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.38690	0.289	25.72	0.0011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			2,727.39520	2,691.913	26.07	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.29520	0.213	26.07	0.0008	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,029.01470	1,993.413	23.60	0.9940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			1.91470	1.713	23.60	0.0060	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			2,847.31700	2,811.847	26.50	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.21700	0.147	26.50	0.0006	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			6.47810	6.446	21.95	0.0213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,563.57810	1,528.146	21.95	0.9787	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			42.25800	34.766	18.19	0.1066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			869.35800	826.466	18.19	0.8934	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			6.99380	6.999	21.84	0.0230	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,534.09380	1,498.699	21.84	0.9770	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			1.67870	1.482	23.78	0.0053	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,078.77870	2,043.182	23.78	0.9947	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,427.76260	2,392.228	25.01	0.9981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.66260	0.528	25.01	0.0019	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,850.16570	1,814.568	22.97	0.9901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			3.06570	2.868	22.97	0.0099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,652.24340	1,616.728	22.26	0.9832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			5.14340	5.028	22.26	0.0168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			19.94620	17.568	19.80	0.0558	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,147.04620	1,109.268	19.80	0.9442	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,949.46150	1,913.856	23.32	0.9925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			2.36150	2.156	23.32	0.0075	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			11.79960	11.202	20.86	0.0361	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,338.89960	1,302.902	20.86	0.9639	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,455.67110	1,420.273	21.51	0.9722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			8.57110	8.573	21.51	0.0278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			6,157.10000	6,121.700	36.61	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	36.61	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			1,751.07400	1,715.503	22.62	0.9871	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			3.97400	3.803	22.62	0.0129	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			1,929.58840	1,893.983	23.25	0.9920	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	12.40	Put		2.48840	2.283	23.25	0.0080	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		1,128.09960	1,090.081	19.69	0.9417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		20.99960	18.382	19.69	0.0583	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		53.68500	43.737	17.66	0.1318	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		780.78500	735.437	17.66	0.8682	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		486.70800	442.373	18.80	0.6743	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		159.60800	150.673	18.80	0.3257	1,506,726.00	10,000	22,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		793.93460	806.043	22.78	0.7879	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		121.03460	97.743	22.78	0.2121	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		557.98580	562.813	21.44	0.6862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		185.08580	154.513	21.44	0.3138	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		347.96800	306.096	19.51	0.5332	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		270.86800	264.396	19.51	0.4668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		2,439.81920	2,472.844	27.54	0.9868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		6.91920	4.544	27.54	0.0132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		1,242.47630	1,205.720	20.33	0.9551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		15.37630	14.020	20.33	0.0449	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put		245.89100	238.712	19.37	0.4386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call		372.99100	330.412	19.37	0.5614	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put		62.37660	54.402	17.83	0.1559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call		729.47660	686.102	17.83	0.8441	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put		418.13730	417.978	20.54	0.5981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call		245.23730	209.678	20.54	0.4019	104,839.25	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		147.55230	120.959	22.15	0.2552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		680.45230	689.259	22.15	0.7448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		145.47560	119.126	22.19	0.2519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		688.37560	697.426	22.19	0.7481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		149.65750	122.820	22.11	0.2586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		672.55750	681.120	22.11	0.7414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		1,833.64980	1,862.680	26.26	0.9618	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		20.74980	14.380	26.26	0.0382	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		1,485.04300	1,449.721	21.67	0.9739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		7.94300	8.021	21.67	0.0261	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		3,327.19390	3,291.772	29.71	0.9997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		0.09390	0.072	29.71	0.0003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		1,377.70070	1,341.945	21.08	0.9669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		10.60070	10.245	21.08	0.0331	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		911.59720	926.286	23.28	0.8254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		98.69720	77.986	23.28	0.1746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		1,830.32940	1,794.735	22.90	0.9896	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		3.22940	3.035	22.90	0.0104	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		1,721.39440	1,685.837	22.51	0.9860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		4.29440	4.137	22.51	0.0140	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		1,670.80070	1,697.994	25.91	0.9493	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		27.90070	19.694	25.91	0.0507	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		1,737.60740	1,765.606	26.06	0.9548	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			24.70740	17.306	26.06	0.0452	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,681.86130	1,646.325	22.37	0.9845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			4.76130	4.625	22.37	0.0155	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			60.39110	52.507	17.81	0.1518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			737.49110	694.207	17.81	0.8482	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			674.68270	630.760	18.03	0.8133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			77.58270	69.060	18.03	0.1867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,697.25150	2,731.112	28.07	0.9916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			4.35150	2.812	28.07	0.0084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			997.04220	956.962	18.94	0.9211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			29.94220	25.262	18.94	0.0789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,775.94420	1,804.371	26.14	0.9578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			23.04420	16.071	26.14	0.0422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,577.54280	2,542.036	25.54	0.9987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			0.44280	0.336	25.54	0.0013	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,099.77710	1,061.375	19.53	0.9378	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			22.67710	19.675	19.53	0.0622	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,978.84160	2,009.184	26.57	0.9704	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			15.94160	10.884	26.57	0.0296	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			25.75020	22.039	19.26	0.0693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,052.85020	1,013.739	19.26	0.9307	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			2,827.32490	2,791.856	26.43	0.9994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			0.22490	0.156	26.43	0.0006	0.00	0	45,000
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,788.55300	1,811.611	25.40	0.9362	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			40.75300	29.011	25.40	0.0638	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,363.48250	1,329.410	18.77	0.9540	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			15.68250	16.110	18.77	0.0460	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			131.49670	123.235	18.56	0.2453	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			699.29670	656.535	18.56	0.7547	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			420.51570	379.163	19.65	0.5411	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			322.71570	315.863	19.65	0.4589	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,472.55880	2,500.883	27.14	0.9688	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			20.35880	14.183	27.14	0.0312	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,942.50300	1,967.086	26.04	0.9374	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			40.30300	30.386	26.04	0.0626	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			493.93690	493.016	20.69	0.5844	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			301.73690	266.316	20.69	0.4156	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			137.56960	129.247	18.61	0.2538	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			685.36960	642.547	18.61	0.7462	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			9.84590	9.589	18.76	0.0279	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,605.24590	1,570.489	18.76	0.9721	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			98.62680	88.955	17.81	0.1720	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			963.02680	918.755	17.81	0.8280	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			77.52040	67.441	17.50	0.1343	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,111.42040	1,066.641	17.50	0.8657	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			281.42550	270.995	18.76	0.3545	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	22/10/2018	Foreign Exchange Option	14.00	Call			674.82550	629.696	18.76	0.6455	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,255.23570	1,211.447	17.31	0.8932	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			61.83570	52.747	17.31	0.1068	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			546.45040	540.142	20.02	0.5257	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			455.45040	414.442	20.02	0.4743	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			949.22510	951.714	21.61	0.6783	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			295.82510	263.614	21.61	0.3217	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			587.43940	542.899	19.38	0.5584	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			427.03940	417.199	19.38	0.4416	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			677.60220	673.335	20.51	0.5732	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			418.00220	379.035	20.51	0.4268	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,459.26000	1,417.140	17.24	0.9176	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			48.86000	41.440	17.24	0.0824	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			277.36130	265.573	18.64	0.3330	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			757.76130	711.273	18.64	0.6670	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			226.84570	214.837	18.34	0.2891	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			837.24570	790.537	18.34	0.7109	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,676.42360	2,700.293	26.58	0.9214	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			66.82360	55.994	26.58	0.0786	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,160.54680	2,180.223	25.32	0.8830	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			100.94680	85.923	25.32	0.1170	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			37.01490	31.046	17.76	0.0626	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,639.31490	1,598.646	17.76	0.9374	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,478.33810	2,499.651	25.94	0.9006	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			88.23810	74.851	25.94	0.0994	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			12.37170	10.501	21.20	0.0203	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,532.27170	2,495.701	21.20	0.9797	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			820.49210	773.476	18.44	0.6887	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			260.59210	248.276	18.44	0.3113	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			837.09230	833.651	20.92	0.6062	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			412.19230	374.051	20.92	0.3938	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			749.68300	743.715	20.57	0.5671	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			470.48300	429.815	20.57	0.4329	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			416.95370	378.645	21.03	0.3909	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			866.15370	862.545	21.03	0.6091	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,614.66000	3,579.399	24.19	0.9941	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			3.86000	3.299	24.19	0.0059	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			104.39730	93.631	17.59	0.1445	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,325.19730	1,279.731	17.59	0.8555	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			763.03380	757.338	20.63	0.5722	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			463.83380	423.438	20.63	0.4278	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			10.71060	10.211	21.53	0.0183	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,781.51060	2,746.311	21.53	0.9817	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			835.63710	830.925	20.80	0.5939	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			442.13710	402.725	20.80	0.4061	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			699.40430	691.070	20.25	0.5343	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	23/11/2018	Foreign Exchange Option	14.62	Call			533.50430	490.470	20.25	0.4657	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			177.90350	165.957	17.84	0.2109	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,183.40350	1,136.757	17.84	0.7891	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			410.54290	398.682	18.92	0.3816	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			797.94290	751.382	18.92	0.6184	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			713.54510	667.977	19.30	0.5704	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			496.14510	485.277	19.30	0.4296	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,384.16200	2,400.661	25.15	0.8542	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			955.84350	908.509	18.29	0.6986	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,949.28470	2,970.233	26.44	0.8959	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			106.68470	92.933	26.44	0.1041	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			151.56200	133.361	25.15	0.1458	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			842.59420	837.895	20.69	0.5767	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			489.99420	450.595	20.69	0.4233	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,550.41640	1,506.825	17.33	0.8867	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			83.01640	74.125	17.33	0.1133	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			288.44350	275.808	18.29	0.3014	0.00	0	1,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			956.78610	911.071	18.33	0.6803	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			328.38610	317.571	18.33	0.3197	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,039.86610	1,038.922	21.15	0.6215	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			448.26610	412.422	21.15	0.3785	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			251.45560	239.369	17.98	0.2639	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,089.85560	1,042.869	17.98	0.7361	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,513.15060	1,519.759	22.66	0.7261	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			311.55060	283.259	22.66	0.2739	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,879.85090	2,899.858	25.83	0.8765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			134.05090	119.058	25.83	0.1235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,627.37580	1,582.166	17.32	0.8828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			93.17580	82.966	17.32	0.1172	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			461.48070	425.566	21.11	0.3839	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,037.28070	1,036.366	21.11	0.6161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,548.94040	1,504.885	17.30	0.8682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			104.74040	95.685	17.30	0.1318	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			458.69810	422.903	21.13	0.3819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,044.49810	1,043.703	21.13	0.6181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			455.93360	420.258	21.16	0.3799	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,051.73360	1,051.058	21.16	0.6201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,549.24030	1,556.386	22.73	0.7277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			313.44030	285.586	22.73	0.2723	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			826.71960	781.912	18.92	0.6099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			452.51960	442.712	18.92	0.3901	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,261.61360	1,264.571	21.84	0.6716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			385.81360	353.771	21.84	0.3284	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			426.70200	392.482	21.42	0.3588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,132.50200	1,133.282	21.42	0.6412	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			653.81710	611.533	19.75	0.5115	0.00	0	700

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	14.50	Put		659.61710	652.333	19.75	0.4885	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,328.47040	1,282.758	17.62	0.8110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		164.27040	153.558	17.62	0.1890	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,451.44350	1,457.225	22.44	0.7102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		335.64350	306.425	22.44	0.2898	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		767.95640	723.700	19.18	0.5781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		513.75640	504.500	19.18	0.4219	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,371.36690	1,375.984	22.19	0.6947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		355.56690	325.184	22.19	0.3053	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,893.49220	1,904.388	23.63	0.7807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		247.69220	223.588	23.63	0.2193	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		588.99570	548.473	20.16	0.4706	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		764.79570	759.273	20.16	0.5294	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		1,058.98730	1,058.431	21.18	0.6221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		453.18730	417.631	21.18	0.3779	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		1,336.01550	1,290.355	17.61	0.8133	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		161.81550	151.155	17.61	0.1867	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		787.10190	742.647	19.09	0.5886	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		492.90190	483.447	19.09	0.4114	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,260.21310	2,275.040	24.47	0.8246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		194.41310	174.240	24.47	0.1754	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		806.68690	762.049	19.00	0.5992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		472.48690	462.849	19.00	0.4008	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,648.76260	1,657.236	23.03	0.7441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		292.96260	266.436	23.03	0.2559	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,435.32100	1,440.872	22.39	0.7072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		339.52100	310.072	22.39	0.2928	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		1,035.21380	988.311	18.11	0.7093	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		291.01380	279.111	18.11	0.2907	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		811.65320	766.972	18.98	0.6019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		467.45320	457.772	18.98	0.3981	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,699.12800	1,708.122	23.17	0.7520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		283.32800	257.322	23.17	0.2480	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		836.90420	792.019	18.87	0.6152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		442.70420	432.819	18.87	0.3848	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,331.84320	1,335.872	22.07	0.6867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		366.04320	335.072	22.07	0.3133	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		763.23730	719.033	19.20	0.5754	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		519.03730	509.833	19.20	0.4246	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		573.32190	564.693	19.42	0.4506	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		717.52190	673.893	19.42	0.5494	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		1,134.51880	1,087.829	17.94	0.7474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		240.31880	228.629	17.94	0.2526	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		849.69960	845.623	20.47	0.5591	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		543.89960	504.823	20.47	0.4409	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		1,061.09300	1,014.220	18.07	0.7196	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			276.89300	265.020	18.07	0.2804	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			590.12020	581.678	19.48	0.4582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			704.32020	660.879	19.48	0.5418	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,636.15990	1,591.105	17.34	0.8841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			91.95990	81.905	17.34	0.1159	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,067.63010	1,020.771	18.05	0.7222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			273.43010	261.571	18.05	0.2778	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			784.05840	778.859	20.23	0.5364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			578.25840	538.059	20.23	0.4636	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,278.56580	2,241.069	18.69	0.9509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			34.36580	31.869	18.69	0.0491	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,363.43520	1,367.934	22.16	0.6931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			357.63520	327.134	22.16	0.3069	0.00	0	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,774.81000	1,784.280	23.35	0.7637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			269.01000	243.480	23.35	0.2363	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,326.07310	2,288.897	18.79	0.9540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			31.87310	29.697	18.79	0.0460	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,009.77560	963.963	18.20	0.6986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			305.57560	294.763	18.20	0.3014	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			994.36310	992.735	20.97	0.6040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			478.56310	441.935	20.97	0.3960	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,347.61090	1,351.875	22.12	0.6899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			361.81090	331.075	22.12	0.3101	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			301.89240	290.800	18.18	0.2987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,016.09240	970.000	18.18	0.7013	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			562.25350	553.500	19.37	0.4454	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			726.45350	682.700	19.37	0.5546	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,878.07800	1,836.676	17.86	0.9157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			63.87800	57.476	17.86	0.0843	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,500.11740	1,506.585	22.58	0.7191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			324.31740	295.785	22.58	0.2809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,239.90870	1,193.675	17.76	0.7836	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			195.70870	184.475	17.76	0.2164	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,524.62380	1,531.432	22.66	0.7235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			318.82380	290.632	22.66	0.2765	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			733.15390	727.093	20.04	0.5176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			607.35390	566.293	20.04	0.4824	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,421.56220	2,384.955	18.98	0.9597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			27.36220	25.754	18.98	0.0403	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,095.52430	1,095.570	21.30	0.6318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			439.72430	404.770	21.30	0.3682	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			726.89520	720.729	20.01	0.5152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			611.09520	569.929	20.01	0.4848	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,498.37090	2,462.153	19.13	0.9638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			24.17090	22.953	19.13	0.0362	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,412.84520	1,367.723	17.50	0.8347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			138.64520	128.523	17.50	0.1653	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,517.62670	2,481.497	19.17	0.9647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			23.42670	22.297	19.17	0.0353	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			816.60530	811.962	20.35	0.5479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			560.80530	521.162	20.35	0.4521	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			720.65990	714.389	19.99	0.5128	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			614.85990	573.589	19.99	0.4872	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,508.21960	1,463.833	17.36	0.8588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			114.01960	104.633	17.36	0.1412	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			624.41500	616.372	19.61	0.4735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			678.61500	635.572	19.61	0.5265	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			457.46950	447.702	18.94	0.3928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			821.66950	776.902	18.94	0.6072	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			876.56280	872.940	20.56	0.5680	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			530.76280	492.140	20.56	0.4320	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,814.53540	1,772.280	17.72	0.9083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			70.33540	63.081	17.72	0.0917	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,614.20190	2,578.473	19.36	0.9692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			20.00190	19.273	19.36	0.0308	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			145.33890	135.045	17.53	0.1716	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,389.53890	1,344.245	17.53	0.8284	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,759.89840	2,724.638	19.65	0.9750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			15.69840	15.438	19.65	0.0250	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			209.91250	198.502	17.82	0.2282	0.00	0	30,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,204.11250	1,157.702	17.82	0.7718	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			372.72020	362.384	18.55	0.3445	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			916.92020	871.584	18.55	0.6555	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,923.78560	1,882.954	17.95	0.9207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			59.58560	53.754	17.95	0.0793	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			395.32640	385.114	18.66	0.3579	0.00	0	34,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			889.52640	844.314	18.66	0.6421	0.00	0	20,400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			134.30440	124.297	17.47	0.1611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,428.50440	1,383.497	17.47	0.8389	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			987.27650	985.530	20.94	0.6020	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			481.47650	444.730	20.94	0.3980	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,155.86510	2,117.415	18.44	0.9419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			41.66510	38.215	18.44	0.0581	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,867.29110	2,832.288	19.87	0.9786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			13.09110	13.088	19.87	0.0214	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			309.29500	298.761	18.22	0.3041	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,003.49500	957.961	18.22	0.6959	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			98.17500	87.336	17.24	0.1227	0.00	0	146,370
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,592.37500	1,546.536	17.24	0.8773	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,732.91690	1,741.864	23.25	0.7572	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			277.11690	251.064	23.25	0.2428	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			910.60700	907.565	20.68	0.5789	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			514.80700	476.765	20.68	0.4211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			49.57300	45.074	18.21	0.0676	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,043.77300	2,004.274	18.21	0.9324	0.00	0	228,616
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			768.04760	762.828	20.05	0.5220	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			615.54760	575.228	20.05	0.4780	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			141.57650	131.803	17.42	0.1649	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,449.07650	1,404.203	17.42	0.8351	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			825.92420	821.655	20.26	0.5424	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			583.42420	544.055	20.26	0.4576	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,372.27690	1,326.909	17.54	0.8142	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			164.77690	154.509	17.54	0.1858	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,640.12340	1,595.261	17.21	0.8671	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			113.52340	103.861	17.21	0.1329	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			525.61700	517.168	18.92	0.4113	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			832.21700	788.568	18.92	0.5887	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			817.95660	774.494	18.98	0.5813	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			541.35660	533.094	18.98	0.4187	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,192.39770	3,214.529	26.08	0.8787	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			138.99770	125.929	26.08	0.1213	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,591.36980	2,608.574	24.67	0.8383	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			187.96980	169.974	24.67	0.1617	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			543.85500	507.072	20.55	0.4210	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			977.25500	975.672	20.55	0.5790	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			330.68440	320.476	18.02	0.3051	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,057.28440	1,011.876	18.02	0.6949	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			100.91650	92.816	17.32	0.1199	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,731.41650	1,688.016	17.32	0.8801	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			81.32200	77.001	17.43	0.0972	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,982.32200	1,942.401	17.43	0.9028	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			130.38160	123.550	17.20	0.1396	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,764.28160	1,721.750	17.20	0.8604	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,726.10310	1,682.902	17.19	0.8524	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			140.30310	132.802	17.19	0.1476	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			653.30210	648.067	19.12	0.4379	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			859.10210	818.167	19.12	0.5621	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			918.47650	876.818	18.86	0.5907	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			582.67650	576.718	18.86	0.4093	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,129.58190	1,130.819	20.63	0.5862	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			585.38190	550.919	20.63	0.4138	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			105.23920	100.476	17.23	0.1176	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,901.03920	1,860.576	17.23	0.8824	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,121.08520	1,122.371	20.47	0.5717	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			631.78520	597.071	20.47	0.4283	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,801.12240	1,758.929	17.12	0.8432	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			161.82240	155.829	17.12	0.1568	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,253.54540	1,256.550	20.68	0.5897	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	15.27	Call		622.84540	589.650	20.68	0.4103	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		764.90500	762.119	19.28	0.4560	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		884.20500	845.219	19.28	0.5440	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		128.52660	123.882	17.01	0.1311	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,937.82660	1,896.982	17.01	0.8689	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		1,003.79630	963.408	18.76	0.5984	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		614.49630	610.308	18.76	0.4016	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,652.55300	2,616.356	16.25	0.9503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		38.55300	38.856	16.25	0.0497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,352.57110	4,315.794	20.70	0.9898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		8.57110	8.294	20.70	0.0102	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,154.22340	1,113.798	18.29	0.6432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		530.22340	526.298	18.29	0.3568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,896.56770	2,860.669	16.03	0.9678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		22.56770	23.169	16.03	0.0322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		2,038.42070	1,999.657	16.85	0.8745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		124.42070	122.157	16.85	0.1255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		294.49180	289.255	17.50	0.2390	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,518.49180	1,476.755	17.50	0.7610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,190.14000	3,154.046	16.64	0.9768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		16.14000	16.546	16.64	0.0232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,217.52860	1,221.205	20.43	0.5671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		691.52860	658.705	20.43	0.4329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,953.76330	2,917.894	15.98	0.9711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		19.76330	20.394	15.98	0.0289	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		758.53260	756.777	19.11	0.4415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		952.53260	914.277	19.11	0.5585	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		658.14230	655.394	18.77	0.4067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,032.14230	992.894	18.77	0.5933	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,324.03820	1,282.685	17.83	0.7033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		400.03820	395.185	17.83	0.2967	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,054.93810	1,056.643	20.00	0.5279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		768.93810	734.143	20.00	0.4721	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,257.69710	1,216.595	17.95	0.6816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		443.69710	439.095	17.95	0.3184	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,511.69400	1,469.961	17.51	0.7591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		297.69400	292.461	17.51	0.2409	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,396.29110	1,402.033	20.89	0.6048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		620.29110	589.533	20.89	0.3952	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,196.70940	1,200.140	20.38	0.5623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		700.70940	667.640	20.38	0.4377	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,462.97650	1,469.450	21.05	0.6176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		596.97650	566.951	21.05	0.3824	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,283.90940	2,246.549	16.60	0.9111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		79.90940	79.049	16.60	0.0889	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,846.63800	1,806.364	17.05	0.8390	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			172.63800	168.864	17.05	0.1610	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,249.22410	2,211.698	16.63	0.9065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			85.22410	84.198	16.63	0.0935	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,234.23300	1,193.238	18.00	0.6736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			460.23300	455.738	18.00	0.3264	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,041.40690	1,002.056	18.73	0.5972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			647.40690	644.556	18.73	0.4028	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,723.58420	2,740.229	23.64	0.7823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			317.58420	297.729	23.64	0.2177	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			969.64840	931.159	19.03	0.5661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			735.64840	733.659	19.03	0.4339	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,732.35300	2,749.049	23.66	0.7831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			316.35300	296.549	23.66	0.2169	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,925.21750	1,885.606	16.96	0.8543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			151.21750	148.106	16.96	0.1457	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,180.31670	1,139.687	18.19	0.6533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			506.31670	502.187	18.19	0.3467	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,096.65220	3,115.400	24.30	0.8125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			270.65220	252.900	24.30	0.1875	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			931.58930	893.626	19.21	0.5490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			787.58930	786.126	19.21	0.4510	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,403.64440	1,409.474	20.90	0.6063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			617.64440	586.974	20.90	0.3937	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,310.57400	2,324.524	22.89	0.7408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			384.57400	362.024	22.89	0.2592	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			818.48300	782.566	19.74	0.4963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			964.48300	965.066	19.74	0.5037	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,731.80800	1,741.058	21.71	0.6634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			515.80800	488.558	21.71	0.3366	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			656.14710	624.319	20.65	0.4144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,302.14710	1,306.819	20.65	0.5856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			653.29040	621.551	20.67	0.4129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,309.29040	1,314.051	20.67	0.5871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			659.01380	627.103	20.63	0.4159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,295.01380	1,299.603	20.63	0.5841	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			50.17580	53.322	16.27	0.0637	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,531.47580	2,498.022	16.27	0.9363	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			178.26920	176.828	17.02	0.1634	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,873.46920	1,835.328	17.02	0.8366	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			881.52170	882.459	19.45	0.4722	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			906.72170	870.959	19.45	0.5278	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,086.59900	1,048.934	18.66	0.6058	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			641.39900	640.434	18.66	0.3942	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,389.52700	1,395.712	20.80	0.5947	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			654.72700	624.212	20.80	0.4053	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			192.37230	189.945	17.02	0.1716	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,845.27230	1,806.045	17.02	0.8284	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,538.38470	1,547.458	20.89	0.6003	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			685.18470	657.058	20.89	0.3997	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			341.36290	340.140	17.47	0.2493	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,608.16290	1,569.740	17.47	0.7507	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,010.66050	1,014.687	19.60	0.4878	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			927.46050	894.287	19.60	0.5122	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,173.08800	1,137.011	18.51	0.6135	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			666.28800	667.411	18.51	0.3865	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			173.25200	174.182	16.66	0.1547	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,010.05200	1,973.782	16.66	0.8453	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,950.03190	1,913.324	16.79	0.8328	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			193.23190	193.724	16.79	0.1672	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,140.74830	1,147.209	19.77	0.5012	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			947.24830	916.209	19.77	0.4988	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,256.35370	1,222.011	18.43	0.6204	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			689.85370	693.011	18.43	0.3796	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,686.96420	1,697.788	21.02	0.6054	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			713.46420	686.788	21.02	0.3946	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			249.34500	251.165	16.93	0.1930	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,925.84500	1,890.165	16.93	0.8070	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,024.07330	1,989.382	16.65	0.8296	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			207.57330	210.382	16.65	0.1704	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			46.41650	51.048	14.89	0.0584	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,728.81650	2,695.948	14.89	0.9416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			790.82680	763.710	20.67	0.4225	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			567.41360	569.709	17.97	0.3311	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,431.21360	1,396.209	17.97	0.6689	698,104.65	500	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,790.06430	1,801.758	21.15	0.6130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			713.86430	688.258	21.15	0.3870	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,241.80140	1,209.772	18.60	0.6052	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			503.35300	505.408	17.81	0.3062	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,516.58150	1,526.285	20.56	0.5688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			810.38150	782.785	20.56	0.4312	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,891.30830	1,859.089	17.12	0.7895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			287.50830	292.588	17.12	0.2105	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,567.02680	1,577.210	20.67	0.5775	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,053.01990	1,022.460	19.43	0.5327	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,068.35220	2,039.094	16.58	0.8313	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			204.55220	212.594	16.58	0.1687	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			250.39900	256.876	16.89	0.1925	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,964.19900	1,933.376	16.89	0.8075	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,517.15300	1,481.908	17.81	0.6938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			144.83920	154.461	16.10	0.1341	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,699.65760	1,710.755	20.96	0.5992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			743.45760	717.255	20.96	0.4008	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,172.02070	4,137.181	18.67	0.9787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		18.22070	20.681	18.67	0.0213	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,029.21990	1,035.960	19.43	0.4673	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,624.36190	2,596.768	15.12	0.9259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		60.56190	70.268	15.12	0.0741	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		883.14420	889.240	19.00	0.4303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,146.94420	1,115.740	19.00	0.5697	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,238.63920	2,210.961	16.10	0.8659	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		763.49540	768.804	18.62	0.3964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,232.81300	1,200.860	18.64	0.6019	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		769.01300	774.360	18.64	0.3981	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		758.00140	763.272	18.60	0.3948	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		791.26250	796.759	18.71	0.4046	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,215.06250	1,183.259	18.71	0.5954	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,488.02870	1,452.864	17.86	0.6855	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		524.22870	526.364	17.86	0.3145	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,237.29540	1,205.304	18.62	0.6036	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,824.94950	1,837.263	21.14	0.6101	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		736.14950	711.263	21.14	0.3899	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		216.72780	222.061	16.48	0.1718	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,087.92780	2,056.061	16.48	0.8282	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,261.56320	1,270.058	19.92	0.5123	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		962.76320	934.058	19.92	0.4877	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,329.44550	1,297.256	18.37	0.6264	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		708.24550	713.256	18.37	0.3736	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		276.70020	283.289	16.91	0.2023	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,963.70020	1,933.189	16.91	0.7977	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,200.64930	2,214.773	21.84	0.6568	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		641.54930	618.573	21.84	0.3432	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,803.81490	1,769.493	17.39	0.7558	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		372.91490	375.693	17.39	0.2442	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,413.13500	1,383.650	18.30	0.6331	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		727.53500	734.850	18.30	0.3669	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,970.68360	1,984.274	21.24	0.6130	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		766.28360	743.074	21.24	0.3870	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		222.44700	236.428	16.36	0.1733	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,158.04700	2,135.228	16.36	0.8267	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,391.09690	1,401.633	20.06	0.5213	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		986.69690	960.433	20.06	0.4787	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		305.75700	317.250	16.94	0.2111	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,003.25700	1,978.050	16.94	0.7889	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		860.36420	869.145	18.67	0.3989	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,341.36420	1,313.445	18.67	0.6011	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,135.60230	2,150.035	21.48	0.6276	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		746.60230	724.335	21.48	0.3724	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,528.21700	1,539.271	20.24	0.5314	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		1,003.01700	977.371	20.24	0.4686	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,490.42010	1,461.805	18.26	0.6389	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		745.62010	753.705	18.26	0.3611	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,124.45650	2,138.515	21.39	0.6175	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		789.25650	766.615	21.39	0.3825	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		227.87800	244.762	16.17	0.1731	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,222.67800	2,202.862	16.17	0.8269	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		335.18550	348.563	16.92	0.2181	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,046.38550	2,022.963	16.92	0.7819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,306.00690	4,274.311	17.59	0.9729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		24.50690	30.011	17.59	0.0271	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,640.76770	2,605.927	14.54	0.9013	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		109.26770	111.627	14.54	0.0987	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,783.68160	1,796.012	20.71	0.5632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		945.18160	920.312	20.71	0.4368	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,556.92320	1,568.008	20.27	0.5278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,038.42320	1,012.308	20.27	0.4722	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,686.62840	1,655.380	17.93	0.6827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		625.12840	631.080	17.93	0.3173	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,849.89630	2,866.732	22.56	0.6848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		651.39630	631.032	22.56	0.3152	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,989.55990	1,961.359	17.24	0.7581	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		408.05990	417.059	17.24	0.2419	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,983.86770	1,955.753	17.27	0.7566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		412.36770	421.453	17.27	0.2434	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,995.27540	1,966.989	17.21	0.7597	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		403.77540	412.689	17.21	0.2403	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		825.35700	802.487	21.58	0.3819	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,263.65700	2,278.387	21.58	0.6181	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		246.86670	249.272	15.93	0.1713	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,308.56670	2,273.372	15.93	0.8287	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,654.06550	1,665.432	20.45	0.5366	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		1,035.76550	1,009.532	20.45	0.4634	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,578.16710	1,546.207	18.26	0.6450	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		766.46710	772.107	18.26	0.3550	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		368.24440	368.263	16.77	0.2212	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		2,104.34440	2,066.563	16.77	0.7788	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,801.30970	1,813.421	20.69	0.5441	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		1,060.00970	1,033.521	20.69	0.4559	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,665.94100	1,632.659	18.31	0.6506	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		787.24100	792.559	18.31	0.3494	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,425.99580	2,441.606	21.81	0.6210	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		854.69580	831.706	21.81	0.3790	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		403.77880	408.133	16.94	0.2296	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,142.47880	2,108.233	16.94	0.7704	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,391.56460	2,352.804	15.94	0.8278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			262.86460	262.704	15.94	0.1722	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,745.38550	1,710.602	18.32	0.6557	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			803.98550	808.802	18.32	0.3443	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,563.08210	2,579.546	21.97	0.6221	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			884.48210	861.346	21.97	0.3779	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			279.32930	274.553	15.95	0.1728	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,470.72930	2,426.353	15.95	0.8272	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,925.98110	1,938.750	20.89	0.5487	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,087.38110	1,060.550	20.89	0.4513	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			440.02460	441.855	17.02	0.2350	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,197.82460	2,160.055	17.02	0.7650	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,306.95230	5,330.092	26.43	0.7771	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			528.55230	511.692	26.43	0.2229	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,403.99390	3,363.161	14.64	0.9389	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			72.39390	71.561	14.64	0.0611	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,102.36730	2,064.438	17.50	0.7351	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			815.34080	793.699	22.58	0.3462	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,185.93590	1,157.526	20.59	0.4781	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,774.33590	1,785.926	20.59	0.5219	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			540.76730	542.838	17.50	0.2649	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,182.90510	1,154.549	20.60	0.4771	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,781.30510	1,792.949	20.60	0.5229	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,188.97680	1,160.520	20.58	0.4791	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,767.37680	1,778.920	20.58	0.5209	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,973.74080	2,992.099	22.58	0.6538	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,064.78980	2,078.315	21.07	0.5535	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,115.28980	1,088.216	21.07	0.4465	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,831.28780	1,794.645	18.32	0.6611	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			820.78780	824.745	18.32	0.3389	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,707.21400	2,724.084	22.12	0.6227	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			917.71400	893.984	22.12	0.3773	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			296.61210	292.005	16.07	0.1745	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,557.11210	2,511.905	16.07	0.8255	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			475.96450	477.261	17.13	0.2403	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,250.76450	2,211.461	17.13	0.7597	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			511.40540	512.049	17.25	0.2452	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,298.90540	2,257.949	17.25	0.7548	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			544.25000	545.451	17.33	0.2492	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,348.65000	2,307.351	17.33	0.7508	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,480.87660	1,447.217	20.29	0.5264	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,676.17660	1,685.517	20.29	0.4736	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,477.45090	1,443.853	20.30	0.5254	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,682.75090	1,692.153	20.30	0.4746	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,484.30490	1,450.583	20.27	0.5273	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,669.60490	1,678.883	20.27	0.4727	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			578.24380	577.433	17.39	0.2527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,399.64380	2,355.333	17.39	0.7473	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			609.71410	608.274	17.45	0.2563	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,439.41410	2,393.674	17.45	0.7437	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			644.45760	642.082	17.52	0.2591	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,497.65760	2,449.882	17.52	0.7409	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,411.34350	1,417.342	19.60	0.4089	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,852.34930	1,812.692	19.62	0.5901	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,417.54930	1,423.592	19.62	0.4099	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,859.94890	1,820.204	19.59	0.5920	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,405.14890	1,411.104	19.59	0.4080	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,856.14350	1,816.442	19.60	0.5911	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,548.41460	1,554.551	19.82	0.4179	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,892.61460	1,851.551	19.82	0.5821	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,019.73420	1,975.103	19.80	0.5933	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,554.53420	1,559.103	19.80	0.4067	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,027.42690	1,982.605	19.78	0.5951	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,542.22690	1,546.605	19.78	0.4049	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,023.57980	1,978.845	19.79	0.5942	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,548.37980	1,552.845	19.79	0.4058	0.00	0	0
Total \$ / R Option												2,309,669.90	11,000	4,452,655
Total \$ / R												1,103,043,403.10	88,021	5,382,504
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.29170		14.32710			0.0000	428,751.00	30	338
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.45920		14.49420			0.0000	0.00	0	75
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.63750		14.67400			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.80650		14.84380			0.0000	0.00	0	0
Total \$ / R MAXI Future												428,751.00	30	413
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			48,049.95560	43,620.817	18.83	0.6688	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			16,339.95560	15,450.817	18.83	0.3312	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			47,434.48790	43,010.473	18.86	0.6632	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			16,724.48790	15,840.473	18.86	0.3368	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			48,670.79790	44,237.260	18.80	0.6743	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			15,960.79790	15,067.260	18.80	0.3257	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			150,011.73810	150,658.533	22.58	0.7191	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			32,431.73810	29,578.533	22.58	0.2809	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			42,670.20180	39,248.181	21.42	0.3588	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			113,250.20180	113,328.182	21.42	0.6412	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			42,414.83410	39,007.469	21.45	0.3569	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			113,994.83410	114,087.469	21.45	0.6431	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			42,927.26850	39,490.583	21.40	0.3607	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			112,507.26850	112,570.583	21.40	0.6393	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			115,938.00120	111,893.016	18.27	0.6452	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			52,538.00120	52,143.016	18.27	0.3548	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			116,979.44450	112,926.379	18.23	0.6492	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		51,579.44450	51,176.379	18.23	0.3508		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		116,457.58110	112,408.532	18.25	0.6472		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		52,057.58110	51,658.532	18.25	0.3528		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		123,729.53520	120,530.404	18.62	0.6036		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		76,349.53520	76,880.404	18.62	0.3964		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		123,281.29790	120,086.003	18.64	0.6019		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		76,901.29790	77,436.003	18.64	0.3981		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		124,180.13670	120,977.175	18.60	0.6052		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		75,800.13670	76,327.175	18.60	0.3948		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											428,751.00	30	413
£ / R On	17/09/2018	Foreign Exchange Future			18.39080	18.40090				0.0000	4,965,516.00	270	198,020
£ / R On	28/09/2018	Foreign Exchange Future			18.42640	18.43510				0.0000	0.00	0	14
£ / R On	15/10/2018	Foreign Exchange Future			18.48210	18.49090				0.0000	0.00	0	3
£ / R On	14/12/2018	Foreign Exchange Future			18.67860	18.68720				0.0000	1,961,253.00	105	205,078
£ / R On	18/03/2019	Foreign Exchange Future			18.99780	19.00830				0.0000	0.00	0	4,932
£ / R On	14/06/2019	Foreign Exchange Future			19.30180	19.31260				0.0000	0.00	0	6,156
£ / R On	16/09/2019	Foreign Exchange Future			19.63970	19.64950				0.0000	0.00	0	4,645
Total £ / R Future											6,926,769.00	375	418,848
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Call		443.26390	409.203	17.83	0.5757		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.25	Put		292.36390	268.403	17.83	0.4243		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Call		437.98940	403.927	17.84	0.5710		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.26	Put		297.08940	273.127	17.84	0.4290		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Call		448.58320	414.528	17.81	0.5805		0.00	0	0
£ / R On	17/09/2018	Foreign Exchange Option	18.24	Put		287.68320	263.728	17.81	0.4195		0.00	0	0
£ / R On	28/09/2018	Foreign Exchange Option	17.65	Call		920.13330	893.039	17.38	0.7958		0.00	0	0
£ / R On	28/09/2018	Foreign Exchange Option	17.65	Put		135.03330	116.639	17.38	0.2042		0.00	0	0
£ / R On	28/09/2018	Foreign Exchange Option	17.66	Call		912.68280	885.430	17.39	0.7927		0.00	0	0
£ / R On	28/09/2018	Foreign Exchange Option	17.66	Put		137.58280	119.030	17.39	0.2073		0.00	0	0
£ / R On	28/09/2018	Foreign Exchange Option	17.64	Call		927.61700	900.682	17.37	0.7990		0.00	0	0
£ / R On	28/09/2018	Foreign Exchange Option	17.64	Put		132.51700	114.282	17.37	0.2010		0.00	0	0
£ / R On	15/10/2018	Foreign Exchange Option	19.08	Put		915.93300	893.039	19.19	0.6567		0.00	0	0
£ / R On	15/10/2018	Foreign Exchange Option	19.08	Call		326.83300	295.139	19.19	0.3433		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Call		1,063.48690	1,026.414	17.53	0.6410		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.12	Put		496.28690	467.814	17.53	0.3590		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Call		1,057.86380	1,020.725	17.54	0.6388		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.13	Put		500.66380	472.125	17.54	0.3612		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Call		1,069.13230	1,032.127	17.52	0.6432		0.00	0	0
£ / R On	14/12/2018	Foreign Exchange Option	18.11	Put		491.93230	463.527	17.52	0.3568		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	18.00	Call		1,570.32720	1,538.991	17.31	0.6844		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	18.00	Put		562.02720	541.191	17.31	0.3156		0.00	0	500
£ / R On	18/03/2019	Foreign Exchange Option	21.44	Put		2,838.68470	2,825.661	20.52	0.7604		0.00	0	0
£ / R On	18/03/2019	Foreign Exchange Option	21.44	Call		406.98470	383.461	20.52	0.2396		0.00	0	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	18/03/2019	Foreign Exchange Option	18.30	Call			1,398.69230	1,366.058	17.51	0.6369	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			690.39230	668.258	17.51	0.3631	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,393.29140	1,360.624	17.52	0.6353	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			694.99140	672.824	17.52	0.3647	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,404.11030	1,371.509	17.50	0.6385	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			685.81030	663.709	17.50	0.3615	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,625.10520	1,597.688	18.18	0.6174	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			942.50520	925.888	18.18	0.3826	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,620.08940	1,592.645	18.18	0.6161	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			947.48940	930.845	18.18	0.3839	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,630.13470	1,602.745	18.17	0.6187	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			937.53470	920.945	18.17	0.3813	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,927.25960	1,902.127	18.51	0.6240	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,107.75960	1,092.427	18.51	0.3760	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,937.15920	1,912.095	18.49	0.6262	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,097.65920	1,082.395	18.49	0.3738	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,932.20350	1,907.109	18.50	0.6251	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,102.70350	1,087.409	18.50	0.3749	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												6,926,769.00	375	419,848
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12840		0.12870			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12867		0.12899			0.0000	0.00	0	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13102		0.13133			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13369		0.13401			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13624		0.13657			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,873
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			938.93720	909.404	35.75	0.8500	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			68.93720	69.404	35.75	0.1500	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			287.03910	266.965	35.06	0.4388	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			417.03910	426.965	35.06	0.5612	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			1,873.65420	1,843.473	36.45	0.9888	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			3.65420	3.473	36.45	0.0112	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			253.72920	228.890	21.95	0.4388	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			354.92920	361.490	21.95	0.5612	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			91.22390	78.095	30.89	0.1526	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,192.42390	1,210.695	30.89	0.8474	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			914.96900	883.437	17.92	0.9384	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			16.16900	16.037	17.92	0.0616	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,254.56140	1,226.184	17.69	0.8279	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			121.86140	123.984	17.69	0.1721	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			685.24500	661.267	21.12	0.5499	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			552.54500	559.067	21.12	0.4501	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,154.35590	2,123.620	18.39	0.9615	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			21.65590	21.420	18.39	0.0385	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,730.37330	1,697.379	22.18	0.7679	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			329.07330	328.079	22.18	0.2321	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,124.68400	1,093.382	22.72	0.5985	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			723.38400	724.082	22.72	0.4015	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,512.61710	2,479.629	21.64	0.9000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			111.31710	110.329	21.64	0.1000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,323.67790	1,289.038	19.85	0.6376	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			666.97790	665.538	19.85	0.3624	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			926.83070	895.729	21.74	0.4832	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,270.13070	1,272.229	21.74	0.5168	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,891.50970	1,853.934	17.28	0.8148	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			234.80970	230.434	17.28	0.1852	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			16.60020		16.57120			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.61410		16.58390			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.63490		16.60410			0.0000	5,373,072.70	323	97,873
€ / R	On	25/09/2018	Foreign Exchange Future			16.66350		16.63190			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.94660		16.91400			0.0000	0.00	0	37,775
€ / R	On	18/03/2019	Foreign Exchange Future			17.29640		17.26430			0.0000	0.00	0	4,716
€ / R	On	14/06/2019	Foreign Exchange Future			17.63150		17.59880			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.87190		17.83730			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.99100		17.95610			0.0000	0.00	0	0
Total € / R Future												5,373,072.70	323	145,654
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			12.22930	10.434	18.24	0.0426	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			963.42930	990.634	18.24	0.9574	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			23.14270	13.347	17.08	0.0500	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			987.04270	1,007.447	17.08	0.9500	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			96.49850	73.011	17.06	0.1810	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			431.31150	387.948	18.83	0.5521	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			275.41150	262.848	18.83	0.4479	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			4.73820	3.704	26.69	0.0098	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			174.79610	161.757	20.23	0.3026	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			680.69610	636.857	20.23	0.6974	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,356.04750	2,386.181	23.10	0.9959	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1.94750	1.281	23.10	0.0041	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			700.59850	707.911	17.06	0.8190	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			688.42920	644.623	20.27	0.7009	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			177.09120	164.023	20.19	0.3061	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			672.99120	629.123	20.19	0.6939	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			817.95230	830.403	16.75	0.8743	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			63.85230	45.503	16.75	0.1257	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	19.56	Put			2,960.63820	2,928.803	26.69	0.9902	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,028.18450	4,996.953	37.72	0.9962	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.28450	1.853	37.72	0.0038	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,104.47820	3,135.079	25.42	0.9994	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.37820	0.179	25.42	0.0006	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			172.52920	159.523	20.27	0.2991	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			152.92340	124.441	17.38	0.2400	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			694.82340	697.941	17.38	0.7600	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			416.30270	402.206	20.42	0.3364	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,392.30270	1,345.606	20.42	0.6636	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			414.07290	399.985	20.44	0.3348	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,400.07290	1,353.385	20.44	0.6652	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			418.54970	404.445	20.40	0.3380	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,384.54970	1,337.845	20.40	0.6620	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,533.10770	1,535.592	16.48	0.7343	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			398.80770	369.192	16.48	0.2657	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			354.11080	326.225	16.37	0.2435	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,618.41080	1,622.625	16.37	0.7565	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,526.68410	1,529.038	16.48	0.7326	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			402.38410	372.638	16.48	0.2674	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,520.28020	1,522.503	16.49	0.7309	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			405.98020	376.103	16.49	0.2691	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,468.97420	1,465.161	16.86	0.6433	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			740.17420	703.661	16.86	0.3567	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,464.12940	1,460.236	16.88	0.6418	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			745.32940	708.736	16.88	0.3582	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,473.83650	1,470.099	16.85	0.6449	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			735.03650	698.599	16.85	0.3551	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			406.78840	382.486	15.90	0.2200	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,214.08840	2,224.386	15.90	0.7800	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,592.12400	2,549.213	20.30	0.6456	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			779.42400	771.113	20.30	0.3544	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,075.23570	2,082.912	16.06	0.7529	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			477.93570	451.012	16.06	0.2471	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,421.43700	1,415.333	17.79	0.5620	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,245.33700	1,204.333	17.79	0.4380	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,417.66000	1,411.516	17.81	0.5608	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,251.56000	1,210.516	17.81	0.4392	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,425.22680	1,419.170	17.78	0.5632	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,239.12680	1,198.170	17.78	0.4368	0.00	0	0
Total € / R Option												0.00	0	415,656
Total € / R												5,373,072.70	323	561,310
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.48130		10.42270			0.0000	0.00	0	11,333
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.60840		10.54820			0.0000	0.00	0	11,820

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.74810		10.68840			0.0000	0.00	0	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.88460		10.82410			0.0000	0.00	0	4,929
Total AU\$ / R Future												0.00	0	28,592
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			27.21030	27.734	18.62	0.1158	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			714.51030	656.434	18.62	0.8842	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			26.32730	26.900	18.66	0.1127	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			723.62730	665.600	18.66	0.8873	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			25.46990	26.091	18.70	0.1097	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			732.76990	674.791	18.70	0.8903	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,074.65810	1,011.031	17.85	0.7758	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			135.72860	132.357	17.79	0.2287	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,057.52860	993.957	17.79	0.7713	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			134.28400	130.884	17.82	0.2265	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,066.08400	1,002.484	17.82	0.7735	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			132.85810	129.431	17.85	0.2242	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			664.87660	685.985	14.55	0.6554	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			326.47660	287.885	14.55	0.3446	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			659.48150	680.309	14.57	0.6520	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			331.08150	292.209	14.57	0.3480	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			654.12530	674.668	14.58	0.6487	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			335.72530	296.568	14.58	0.3513	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			724.09010	675.211	15.59	0.5048	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			534.63900	546.109	15.60	0.4927	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			730.53900	681.509	15.60	0.5073	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			541.76150	553.535	15.57	0.4978	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			717.66150	668.935	15.57	0.5022	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			538.19010	549.812	15.59	0.4952	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,592
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.11050		11.13340			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.26350		11.28790			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,674.48400	1,648.789	17.00	0.9584	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			21.08400	18.289	17.00	0.0416	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,664.84740	1,639.075	16.96	0.9578	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			21.44740	18.575	16.96	0.0422	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,684.12720	1,658.507	17.04	0.9591	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			20.72720	18.007	17.04	0.0409	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			847.88750	817.470	15.38	0.6835	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			289.98750	283.970	15.38	0.3165	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			841.65680	811.622	15.40	0.6805	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			293.75680	288.122	15.40	0.3195	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			854.14880	823.352	15.37	0.6866	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			286.24880	279.852	15.37	0.3134	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			549.23940		540.22520			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			14.56490		14.57690			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			14.85190		14.86340			0.0000	0.00	0	770
CHF / R	On	18/03/2019	Foreign Exchange Future			15.17560		15.18810			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.48510		15.49790			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			151.67240	131.809	20.94	0.2798	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			624.77240	616.909	20.94	0.7202	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			156.01170	135.828	20.83	0.2872	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			609.11170	600.928	20.83	0.7128	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			153.82670	133.802	20.88	0.2835	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			616.92670	608.902	20.88	0.7165	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,747.64810	1,726.736	18.16	0.8878	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			94.24810	84.836	18.16	0.1122	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,738.54650	1,717.521	18.12	0.8868	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			95.14650	85.621	18.12	0.1132	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,756.75660	1,735.961	18.19	0.8889	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			93.35660	84.061	18.19	0.1111	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,203.11730	1,174.890	17.53	0.6636	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			495.01730	479.290	17.53	0.3364	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,214.22600	1,186.036	17.50	0.6676	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			486.12600	470.436	17.50	0.3324	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,208.65850	1,180.453	17.51	0.6656	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			490.55850	474.853	17.51	0.3344	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,408.68620	1,380.949	17.59	0.6554	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			630.78620	615.849	17.59	0.3446	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,402.98190	1,375.226	17.59	0.6538	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			635.08190	620.126	17.59	0.3462	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,397.29990	1,369.516	17.60	0.6522	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			639.39990	624.416	17.60	0.3478	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,895

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Future			2.10100		2.07940			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.12140		2.09960			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14290		2.12090			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16370		2.14090			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			728.13390	548.668	17.86	0.6089	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			197.40060	228.559	18.13	0.3548	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			803.40060	618.559	18.13	0.6452	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			175.28360	201.737	18.39	0.3209	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			881.28360	691.736	18.39	0.6791	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			222.13390	258.668	17.86	0.3911	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,051.87350	2,223.365	16.27	0.8868	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			155.87350	109.365	16.27	0.1132	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,969.28730	2,136.517	16.25	0.8756	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			173.28730	122.517	16.25	0.1244	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,135.85960	2,311.398	16.30	0.8972	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			139.85960	97.398	16.30	0.1028	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			985.83450	849.513	16.53	0.4110	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,289.04730	1,378.650	16.35	0.6194	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			880.04730	749.650	16.35	0.3806	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,241.16380	1,327.756	16.44	0.6042	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			932.16380	798.756	16.44	0.3958	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,194.83450	1,278.513	16.53	0.5890	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,179.00340	2,332.960	16.16	0.7531	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			570.00340	495.960	16.16	0.2469	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,114.34820	2,264.191	16.18	0.7418	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			605.34820	527.191	16.18	0.2582	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,244.99510	2,402.991	16.14	0.7642	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			535.99510	465.991	16.14	0.2358	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			448.23160		480.37110			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			2.23980		2.23540			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.28390		2.27940			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.33170		2.32720			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37770		2.37300			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			122.72200	105.399	19.66	0.1769	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,268.72200	1,207.399	19.66	0.8231	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			111.55530	95.987	20.09	0.1614	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,357.55530	1,297.987	20.09	0.8386	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			101.55470	87.634	20.53	0.1475	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,447.55470	1,389.634	20.53	0.8525	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,165.66560	2,173.049	15.61	0.8696	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			171.66560	134.049	15.61	0.1304	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,085.28880	2,090.741	15.68	0.8565	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			191.28880	151.741	15.68	0.1435	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,006.47150	2,010.047	15.76	0.8427	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			212.47150	171.047	15.76	0.1573	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,543.24560	1,535.506	16.60	0.6228	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			871.24560	818.506	16.60	0.3772	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,650.57200	1,645.184	16.48	0.6503	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			778.57200	728.184	16.48	0.3497	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,594.56900	1,587.876	16.51	0.6367	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			822.56900	770.876	16.51	0.3633	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			548.77090	513.958	16.38	0.2337	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,819.36630	2,835.120	16.35	0.7856	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			489.36630	458.120	16.35	0.2144	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,748.50410	2,760.678	16.34	0.7764	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			518.50410	483.678	16.34	0.2236	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,678.77090	2,690.958	16.38	0.7663	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			1.82150		1.82600			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.84590		1.85030			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87100		1.87560			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89440		1.89930			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			303.71100	260.163	20.56	0.3943	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			543.71100	545.163	20.56	0.6057	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			270.62830	229.771	20.85	0.3578	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			610.62830	614.771	20.85	0.6422	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			341.40410	294.159	20.27	0.4331	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			481.40410	479.159	20.27	0.5669	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,947.02960	2,900.098	18.95	0.9511	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			44.02960	41.099	18.95	0.0489	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,852.33210	2,804.809	18.80	0.9459	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			49.33210	45.809	18.80	0.0541	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,758.19180	2,710.007	18.65	0.9403	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			55.19180	51.007	18.65	0.0597	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,512.47260	1,460.725	18.32	0.6519	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			656.47260	650.725	18.32	0.3481	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,457.01030	1,405.617	18.40	0.6365	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			701.01030	695.617	18.40	0.3635	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,569.58960	1,517.531	18.24	0.6672	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			613.58960	607.531	18.24	0.3328	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,009.72040	1,963.109	17.92	0.7047	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			616.72040	619.109	17.92	0.2953	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,949.52520	1,903.306	17.99	0.6920	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			656.52520	659.306	17.99	0.3080	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,071.37090	2,024.385	17.85	0.7174	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			578.37090	580.385	17.85	0.2826	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			0.14130		0.14190			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14010		0.14170			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13940		0.14150			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14010		0.14120			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			1.72040		1.71970			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.74710		1.74630			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.77570		1.77490			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80270		1.80210			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			9.55890		9.53860			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.67350		9.65210			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.80140		9.78050			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92680		9.90590			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			64.42010	57.258	18.77	0.2215	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			455.82010	428.358	18.77	0.7785	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			62.69300	55.591	18.83	0.2160	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			464.09300	436.691	18.83	0.7840	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			66.19360	58.972	18.72	0.2271	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			447.59360	420.072	18.72	0.7729	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			816.00690	821.901	15.71	0.8321	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			93.90690	78.401	15.71	0.1679	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			808.19810	813.892	15.72	0.8288	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			96.09810	80.392	15.72	0.1712	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			823.85240	829.949	15.71	0.8354	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			91.75240	76.449	15.71	0.1646	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			366.46010	343.046	16.11	0.3849	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			611.89730	609.253	16.12	0.6117	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			371.39730	347.853	16.12	0.3883	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			622.05820	619.675	16.09	0.6185	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			361.55820	338.275	16.09	0.3815	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			616.96010	614.446	16.11	0.6151	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			602.26910	599.368	16.79	0.5318	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			616.36910	592.568	16.79	0.4682	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			598.24660	595.241	16.81	0.5292	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			622.34660	598.441	16.81	0.4708	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			606.31810	603.522	16.77	0.5345	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			610.41810	586.722	16.77	0.4655	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			1.34230		1.34650			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.35150		1.35450			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.36180		1.36200			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37170		1.36960			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			335.00000	377.000		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			135.00000	177.000		1.0000	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			235.00000	277.000		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	14/12/2018	Foreign Exchange Option	1.26	Call			945.00000	915.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			845.00000	815.000		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			1,045.00000	1,015.000		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			220.00000	218.000		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			120.00000	118.000		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			320.00000	318.000		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			496.00000	517.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On 14/06/2019	Foreign Exchange Option	1.33	Call			396.00000	417.000		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			596.00000	617.000		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			1.28680		1.28430			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			1.16400		1.15890			0.0000	23,280.00	20	2,899
Total QUANTO € / \$ Future											23,280.00	20	2,899
Total QUANTO € / \$											23,280.00	20	2,899
R / ¥	On 06/09/2018	Foreign Exchange Future			7.78880	0.12819	7.76930			0.0000	0.00	0	0
Total R / ¥ Future											0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Option	8.26	Put		0.12819	4,993.81820	4,798.147	20.44	0.9336	0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Option	8.26	Call		0.12819	86.81820	86.147	20.44	0.0664	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			7.77160	0.12819	7.75270			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		0.12819	63.61190	61.255	21.87	0.0361	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.12819	8,636.61190	8,445.255	21.87	0.9639	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.12819	61.88790	59.426	21.96	0.0350	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.12819	8,734.88790	8,543.426	21.96	0.9650	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.12819	65.39710	63.151	21.79	0.0372	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.12819	8,538.39710	8,347.151	21.79	0.9628	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call		0.12819	301.63230	298.239	18.80	0.1556	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put		0.12819	4,474.63230	4,282.239	18.80	0.8444	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			10.47160		10.44510			0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			10.61530		10.58770			0.0000	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Future			10.77290		10.74580			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
SGD / R	On	14/06/2019	Foreign Exchange Future			10.92590		10.89830			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			483.84460	493.608	14.97	0.8887	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			38.74460	22.008	14.97	0.1113	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			475.76210	485.062	15.01	0.8830	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			40.66210	23.462	15.01	0.1170	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			491.99300	502.221	14.92	0.8943	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			36.89300	20.621	14.92	0.1057	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,259.79540	1,278.718	16.19	0.9245	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			42.09540	33.418	16.19	0.0755	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,250.54880	1,269.274	16.15	0.9233	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			42.84880	33.974	16.15	0.0767	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,269.05450	1,288.172	16.23	0.9257	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			41.35450	32.872	16.23	0.0743	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			749.32880	751.763	16.01	0.6558	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			343.52880	318.863	16.01	0.3442	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			743.91360	746.201	16.03	0.6528	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			348.11360	323.301	16.03	0.3472	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			754.77740	757.361	15.99	0.6589	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			338.97740	314.461	15.99	0.3411	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,149.78150	1,162.127	15.68	0.7579	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			251.48150	236.227	15.68	0.2421	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,142.98080	1,155.220	15.69	0.7556	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			254.68080	239.320	15.69	0.2444	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,156.60530	1,169.063	15.67	0.7602	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			248.30530	233.163	15.67	0.2398	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			2.33790		2.31910			0.0000	0.00	0	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.22110		2.19750			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.10270		2.08660			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.00690		1.99260			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			1.59050	1.646	61.65	0.0134	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			1,042.49050	1,023.746	61.65	0.9866	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.50830	1.560	61.65	0.0127	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			1,052.40830	1,033.660	61.65	0.9873	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.67690	1.737	61.65	0.0140	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			1,032.57690	1,013.837	61.65	0.9860	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			12.90480	13.808	34.57	0.0776	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			785.40480	762.708	34.57	0.9224	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			12.41650	13.284	34.57	0.0751	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			794.91650	772.184	34.57	0.9249	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			13.41080	14.352	34.57	0.0802	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			775.91080	753.252	34.57	0.9198	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			41.81540	42.793	32.59	0.1726	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			685.21540	670.093	32.59	0.8274	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			41.08040	42.029	32.69	0.1697	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			694.48040	679.329	32.69	0.8303	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			42.56880	43.577	32.49	0.1755	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			675.96880	660.877	32.49	0.8245	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.95730	5.847	31.07	0.0297	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,543.35730	1,528.947	31.07	0.9703	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.80660	5.697	31.07	0.0290	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,553.20660	1,538.797	31.07	0.9710	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.11180	6.001	31.07	0.0304	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,533.51180	1,519.101	31.07	0.9696	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	5,270
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.38830		1.40510			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.32980		1.34610			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.27290		1.28800			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.22650		1.24030			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 113 485 605.90	77,769	1,569,578
Total Options												2 309 669.90	11,000	4,894,311
Grand Total:												1,115,795,275.80	88,769	6,463,889