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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/08/2018 Foreign Exchange Future			13.38230		13.19170			0.0000	736,026.50	55	0
\$ / R On 06/08/2018 Foreign Exchange Future			13.41540		13.19500			0.0000	0.00	0	420
\$ / R On 07/08/2018 Foreign Exchange Future			13.41220		13.19600			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.42090		13.20190			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.42420		13.20580			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			13.42780		13.20960			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			13.43320		13.21540			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.43860		13.22120			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.44770		13.23090			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.45310		13.23660			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.45850		13.24240			0.0000	0.00	0	197
\$ / R On 07/09/2018 Foreign Exchange Future			13.46560		13.24940			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.47600		13.25960			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.48280		13.26640			0.0000	2,714,937,056.40	201,363	468,987
\$ / R On 25/09/2018 Foreign Exchange Future			13.49660		13.27990			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.50180		13.28500			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.50870		13.29180			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.52600		13.30890			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.53470		13.31740			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.54350		13.32600			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.54870		13.33110			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2018	Foreign Exchange Future			13.55570		13.33800			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.55920		13.34140			0.0000	0.00	0	3,608
\$ / R	On	01/11/2018	Foreign Exchange Future			13.56100		13.34310			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.56800		13.34990			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.58190		13.36350			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.58710		13.36860			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.60960		13.39060			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.61130		13.39230			0.0000	0.00	0	3,363
\$ / R	On	11/12/2018	Foreign Exchange Future			13.63040		13.41100			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.63560		13.41600			0.0000	117,934,304.40	8,649	68,020
\$ / R	On	21/12/2018	Foreign Exchange Future			13.64780		13.42790			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.66510		13.44490			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.66860		13.44830			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.69630		13.47540			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.71710		13.49570			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.71880		13.49740			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.74140		13.51930			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.76760		13.54460			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.79900		13.57480			0.0000	0.00	0	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.81460		13.59000			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.81810		13.59330			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.82510		13.60000			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.87390		13.64710			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.92710		13.69990			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.93220		13.70500			0.0000	0.00	0	29,000
\$ / R	On	14/06/2019	Foreign Exchange Future			13.95100		13.72380			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.97490		13.74770			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.98000		13.75280			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.98340		13.75620			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.03130		13.80390			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.03300		13.80560			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.08610		13.85780			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.09160		13.86320			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.11760		13.88860			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.14360		13.91400			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.14730		13.91760			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.20110		13.97020			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.25490		14.02280			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.26040		14.02820			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.28080		14.04820			0.0000	357,020.00	25	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.31420		14.08080			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.31790		14.08450			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.37170		14.13700			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.42920		14.19330			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.48680		14.24950			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.53680		14.29840			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			14.59990		14.36010			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.61850		14.37820			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.70380		14.46160			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.80720		14.56240			0.0000	0.00	0	0
Total \$ / R Future												2,833,964,407.30	210,092	712,233
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Put			0.14830	0.000	18.69	0.0000	0.00	0	0
\$ / R	On	02/08/2018	Foreign Exchange Option	12.66	Call			531.84830	722.300	18.69	1.0000	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			129.62460	31.891	15.94	0.2399	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			64.62460	187.291	15.94	0.7601	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			3.15030	9.433	19.03	0.0717	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			667.15030	457.233	19.03	0.9283	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,984.03530	2,767.821	43.55	0.9999	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.03530	0.021	43.55	0.0001	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			0.71620	0.133	24.11	0.0012	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			876.71620	1,092.334	24.11	0.9988	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,418.81130	1,200.712	20.98	0.9901	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			0.71130	1.612	20.98	0.0099	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			164.88880	304.956	15.26	0.7428	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			139.08880	60.756	15.26	0.2572	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			328.47030	179.410	15.35	0.5410	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			64.27030	133.610	15.35	0.4590	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			159.56650	71.882	15.23	0.2920	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			145.36650	276.082	15.23	0.7080	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			73.75490	150.889	15.21	0.4997	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			297.95490	156.689	15.21	0.5003	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			392.67860	229.549	15.64	0.6184	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			48.47860	103.749	15.64	0.3816	0.00	0	106
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			195.28650	335.608	14.86	0.7608	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			135.68650	57.808	14.86	0.2392	1,156,164.00	20,000	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			0.00000	206.554	15.21	0.5808	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			0.00000	128.754	15.21	0.4192	2,575,076.00	20,000	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			57.32780	17.021	14.46	0.0918	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			346.92780	524.821	14.46	0.9082	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			412.94360	254.357	15.39	0.6017	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			68.34360	127.556	15.39	0.3983	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			186.76610	94.439	14.66	0.3066	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			197.96610	323.039	14.66	0.6934	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			211.71370	115.699	14.54	0.3300	1,735,480.50	15,000	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			212.61370	333.399	14.54	0.6700	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			2.27280	3.623	19.70	0.0147	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,871.37280	1,655.923	19.70	0.9853	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			508.88820	348.943	15.60	0.6212	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			95.48820	152.043	15.60	0.3788	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,334.01250	3,117.573	25.84	0.9976	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.61250	0.673	25.84	0.0024	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	31/08/2018	Foreign Exchange Option	16.05	Put			2,813.91320	2,597.598	22.34	0.9972	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.51320	0.698	22.34	0.0028	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			358.96370	512.587	14.38	0.8066	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			122.36370	59.487	14.38	0.1934	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			632.17390	457.774	16.09	0.7050	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			68.77390	110.874	16.09	0.2950	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			22.69390	11.453	15.38	0.0447	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			795.09390	999.953	15.38	0.9553	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			292.34530	181.807	14.77	0.3984	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			221.74530	327.407	14.77	0.6016	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			724.99680	548.528	16.29	0.7241	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			74.39680	114.128	16.29	0.2759	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			335.06360	474.340	14.52	0.7400	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			175.13300	259.323	14.91	0.5192	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			175.66360	98.740	14.52	0.2600	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			640.88620	472.142	15.98	0.6785	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			90.28620	137.742	15.98	0.3215	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			456.15320	619.330	14.31	0.8358	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			106.75320	53.730	14.31	0.1642	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			375.73300	243.723	14.91	0.4808	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			294.66160	189.891	14.84	0.3873	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			254.26160	365.891	14.84	0.6127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,620.54660	1,416.043	18.66	0.9258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			17.67200	30.013	18.63	0.0768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,601.27200	1,397.213	18.63	0.9232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,267.13480	2,483.258	19.75	0.9983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.73480	0.458	19.75	0.0017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			806.80380	1,003.533	14.47	0.9331	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			40.40380	20.733	14.47	0.0669	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,875.46560	2,659.215	20.15	0.9934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.86560	2.015	20.15	0.0066	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			528.14960	693.606	14.24	0.8355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			111.74960	60.806	14.24	0.1645	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,775.51150	2,559.699	20.03	0.9920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			1.91150	2.499	20.03	0.0080	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			453.37940	607.520	14.38	0.7883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			146.97940	84.720	14.38	0.2117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,883.15200	1,673.908	18.97	0.9542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			9.55200	16.708	18.97	0.0458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			134.13240	194.520	15.68	0.3827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			597.73240	441.721	15.68	0.6173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			712.62920	902.517	14.40	0.9091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			56.22920	29.717	14.40	0.0909	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,705.54840	2,490.104	19.95	0.9907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			1.94840	2.904	19.95	0.0093	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,815.49220	2,599.493	20.08	0.9926	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			1.89220	2.293	20.08	0.0074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			680.02620	866.504	14.37	0.8989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			63.62620	33.703	14.37	0.1011	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			536.78700	388.083	15.46	0.5781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			153.18700	220.883	15.46	0.4219	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,025.40970	2,808.934	20.70	0.9944	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.80970	1.734	20.70	0.0056	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,755.29460	3,538.791	24.66	0.9956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.69460	1.591	24.66	0.0044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			245.01560	348.285	14.87	0.5791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			338.61560	225.485	14.87	0.4209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			302.77960	198.628	14.80	0.3874	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			269.17960	381.428	14.80	0.6126	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,520.74910	1,735.085	16.45	0.9915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			4.34910	2.285	16.45	0.0085	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			290.83130	410.627	14.74	0.6402	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			274.43130	177.827	14.74	0.3598	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,768.78130	1,984.117	17.55	0.9951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			2.38130	1.317	17.55	0.0049	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,421.95040	1,635.662	16.01	0.9893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			5.55040	2.862	16.01	0.0107	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,275.18100	1,486.837	15.35	0.9848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			8.78100	4.037	15.35	0.0152	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,570.25230	1,784.843	16.67	0.9924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			3.85230	2.043	16.67	0.0076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,669.42620	1,884.438	17.11	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			3.02620	1.638	17.11	0.0061	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			989.04010	1,193.016	14.60	0.9639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			22.64010	10.216	14.60	0.0361	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,788.67030	2,004.061	17.64	0.9953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			2.27030	1.261	17.64	0.0047	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			90.15270	48.395	14.29	0.1366	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			586.55270	761.195	14.29	0.8634	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			429.44450	296.128	15.05	0.4989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			195.84450	278.928	15.05	0.5011	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			97.86890	52.784	14.27	0.1466	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			564.26890	735.584	14.27	0.8534	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			19.45910	8.465	14.63	0.0306	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,035.85910	1,241.265	14.63	0.9694	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,372.67540	1,586.007	15.79	0.9879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			6.27540	3.207	15.79	0.0121	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			824.60350	1,022.177	14.48	0.9369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			38.20350	19.377	14.48	0.0631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			656.03240	839.776	14.35	0.8907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			69.63240	36.976	14.35	0.1093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			247.50550	158.454	14.67	0.3325	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			313.90550	441.254	14.67	0.6675	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			915.08890	1,116.473	14.54	0.9534	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			28.68890	13.673	14.54	0.0466	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			161.44680	94.883	14.43	0.2304	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			427.84680	577.683	14.43	0.7696	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			507.10800	669.555	14.28	0.8233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			120.70800	66.755	14.28	0.1767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			499.94910	356.134	15.32	0.5525	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			166.34910	238.934	15.32	0.4475	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,096.40000	5,312.800	16.30	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	16.30	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			737.52080	929.793	14.41	0.9162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			51.12080	26.993	14.41	0.0838	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,746.48020	1,539.420	18.81	0.9410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			12.88020	22.220	18.81	0.0590	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			896.80630	1,097.481	14.53	0.9504	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			30.40630	14.681	14.53	0.0496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			304.50200	428.831	14.70	0.6566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			258.10200	166.031	14.70	0.3434	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			367.99720	506.739	14.55	0.7202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			201.59720	123.939	14.55	0.2798	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,457.72930	1,255.820	18.25	0.9034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			24.12930	38.620	18.25	0.0966	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			85.00100	125.464	16.43	0.2689	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			818.60100	642.664	16.43	0.7311	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			993.98080	807.381	16.99	0.7965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			60.38080	90.181	16.99	0.2035	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			55.43440	82.863	17.11	0.1893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			1,039.03440	850.063	17.11	0.8107	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,495.31160	3,278.816	23.25	0.9953	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1.71160	1.616	23.25	0.0047	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			17.30550	29.423	18.65	0.0755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,610.90550	1,406.623	18.65	0.9245	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			16.94660	28.843	18.66	0.0742	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,813.10650	2,597.056	19.57	0.9892	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			3.00650	3.656	19.57	0.0108	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,968.69190	2,752.601	20.40	0.9880	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			3.69190	4.401	20.40	0.0120	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			471.36380	619.390	14.61	0.7533	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			186.36380	117.590	14.61	0.2467	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			652.24230	498.969	15.91	0.6152	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			157.24230	220.769	15.91	0.3848	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			667.72620	512.857	15.96	0.6236	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			152.72620	214.657	15.96	0.3764	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,517.26980	3,301.118	22.38	0.9924	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.26980	2.918	22.38	0.0076	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	02/10/2018	Foreign Exchange Option	12.76	Put			113.15510	67.494	14.34	0.1582	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			644.95510	816.194	14.34	0.8418	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			477.91720	354.510	15.24	0.4796	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			276.81720	370.510	15.24	0.5204	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			385.60190	282.079	15.00	0.4071	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			353.00190	466.779	15.00	0.5929	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			845.69890	686.599	16.21	0.6539	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			171.69890	230.100	16.21	0.3461	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			439.47010	567.985	14.78	0.6568	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			313.47010	224.485	14.78	0.3432	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,260.75610	1,078.374	17.28	0.7790	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			101.85610	137.074	17.28	0.2210	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,778.71460	1,581.088	18.33	0.8695	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			56.71460	76.788	18.33	0.1305	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			579.08880	725.347	14.54	0.7321	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			237.68880	166.147	14.54	0.2679	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			798.39570	646.607	16.03	0.6176	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			209.79570	275.807	16.03	0.3824	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			701.04110	557.997	15.76	0.5737	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			242.44110	317.197	15.76	0.4263	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			3,683.35410	3,467.855	20.57	0.9851	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			4.75410	7.055	20.57	0.0149	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,139.49030	2,926.926	20.45	0.9688	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			10.89030	16.126	20.45	0.0312	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			169.79400	114.395	14.35	0.2030	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			702.89400	865.396	14.35	0.7970	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,467.49840	3,253.065	20.32	0.9781	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			7.39840	11.065	20.32	0.0219	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			22.75000	16.871	14.95	0.0394	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,472.65000	1,684.871	14.95	0.9606	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			239.11320	311.264	15.84	0.4117	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			749.21320	603.264	15.84	0.5883	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,590.69310	1,401.784	17.85	0.8162	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			94.19310	123.684	17.85	0.1838	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			19.43890	14.910	15.63	0.0323	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,718.03890	1,932.010	15.63	0.9677	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,543.98220	2,760.727	17.87	0.9919	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			5.38220	3.627	17.87	0.0081	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			358.48920	268.454	14.83	0.3510	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			507.08920	635.554	14.83	0.6490	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			504.50600	395.197	15.13	0.4320	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			435.10600	544.797	15.13	0.5680	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			934.95710	782.582	16.26	0.6242	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			247.25710	313.882	16.26	0.3758	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,933.12100	3,718.119	21.70	0.9692	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			15.42100	19.419	21.70	0.0308	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	30/11/2018	Foreign Exchange Option	16.70	Put			3,332.14940	3,120.035	20.76	0.9514	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			24.44940	31.335	20.76	0.0486	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			667.48660	813.617	14.54	0.7233	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			275.18660	202.317	14.54	0.2767	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			728.18330	592.443	15.71	0.5429	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			320.48330	403.743	15.71	0.4571	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			635.07820	510.995	15.38	0.4878	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			396.07820	491.395	15.38	0.5122	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,346.81810	2,146.535	19.02	0.8806	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			67.81810	86.935	19.02	0.1194	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			730.23570	878.744	14.47	0.7335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			274.23570	203.144	14.47	0.2665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,591.66430	2,388.070	19.42	0.8986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			57.66430	73.670	19.42	0.1014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			119.20040	152.332	18.09	0.1938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,783.20040	1,596.732	18.09	0.8062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			118.17730	151.035	18.10	0.1924	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,792.17730	1,605.435	18.10	0.8076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			120.23310	153.642	18.07	0.1952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,774.23310	1,588.042	18.07	0.8048	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,180.01700	1,016.053	16.78	0.6815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			216.01700	271.653	16.78	0.3185	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,449.47870	1,272.684	17.39	0.7455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			165.47870	208.284	17.39	0.2545	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,246.63600	1,441.964	14.17	0.9016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			80.63600	56.364	14.17	0.0984	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			383.90950	476.170	15.51	0.4957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			677.90950	550.570	15.51	0.5043	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,639.40290	2,435.156	19.50	0.9022	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			55.40290	70.756	19.50	0.0978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,288.73880	1,487.789	14.27	0.9082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			72.73880	52.189	14.27	0.0918	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			387.24020	480.145	15.49	0.4987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			671.24020	544.545	15.49	0.5013	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,720.63270	1,536.145	17.98	0.7959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			126.63270	161.745	17.98	0.2041	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,148.81300	1,952.934	18.70	0.8561	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			84.81300	108.534	18.70	0.1439	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,167.40250	1,971.130	18.73	0.8582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			83.40250	106.730	18.73	0.1418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,139.32780	977.658	16.69	0.6703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			225.32780	283.258	16.69	0.3297	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			912.69070	1,083.408	14.30	0.8111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			176.69070	127.808	14.30	0.1889	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			358.23940	445.482	15.66	0.4716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			732.23940	599.882	15.66	0.5284	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			480.02450	593.448	15.13	0.5774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			514.02450	407.848	15.13	0.4226	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,354.65010	2,154.778	19.04	0.8779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			70.65010	90.378	19.04	0.1221	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			725.35350	593.612	15.65	0.5254	118,722.44	200	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			361.35350	449.212	15.65	0.4746	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,374.70860	1,580.281	14.46	0.9203	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			58.70860	44.681	14.46	0.0797	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,846.23220	1,657.891	18.19	0.8160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			112.23220	143.491	18.19	0.1840	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,326.41710	2,127.046	18.99	0.8751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			72.41710	92.646	18.99	0.1249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,446.24330	1,655.005	14.62	0.9290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			50.24330	39.404	14.62	0.0710	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			586.65400	716.973	14.82	0.6516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			390.65400	301.373	14.82	0.3484	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,380.76570	1,206.897	17.24	0.7307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			176.76570	222.497	17.24	0.2693	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,492.82800	1,314.301	17.49	0.7544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			158.82800	199.901	17.49	0.2456	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,363.72000	1,190.609	17.20	0.7269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			179.72000	226.209	17.20	0.2731	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,372.23740	1,198.744	17.22	0.7288	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			178.23740	224.343	17.22	0.2712	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,229.38770	1,062.781	16.90	0.6945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			205.38770	258.380	16.90	0.3055	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			981.06870	829.414	16.31	0.6221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			267.06870	335.014	16.31	0.3779	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,464.76280	1,673.779	14.66	0.9310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			48.76280	38.178	14.66	0.0690	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			863.63100	1,029.962	14.34	0.7928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			197.63100	144.362	14.34	0.2072	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,557.96130	1,768.161	14.85	0.9404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			41.96130	32.561	14.85	0.0596	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			649.97170	788.703	14.66	0.6899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			333.97170	253.103	14.66	0.3101	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,699.43110	1,911.158	15.14	0.9524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			33.43110	25.558	15.14	0.0476	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			543.94470	433.375	15.20	0.4386	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			459.94470	568.975	15.20	0.5614	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,570.80670	1,390.113	17.66	0.7696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			146.80670	185.713	17.66	0.2304	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			948.69470	1,122.444	14.27	0.8236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			162.69470	116.844	14.27	0.1764	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			882.63210	738.056	16.06	0.5880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			298.63210	373.656	16.06	0.4120	3,773,925.60	10,100	21,010

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	13.25	Put			405.60060	314.226	14.86	0.3581	1,571,128.00	5,000	37,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			571.60060	699.826	14.86	0.6419	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,711.73410	1,527.537	17.96	0.7944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			127.73410	163.137	17.96	0.2056	0.00	0	15,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,140.14050	1,327.599	14.12	0.8793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			104.14050	71.999	14.12	0.1207	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			845.86020	704.066	15.97	0.5743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			311.86020	389.666	15.97	0.4257	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			739.15150	606.180	15.68	0.5313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			355.15150	441.780	15.68	0.4687	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			290.59410	216.722	14.53	0.2788	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			706.59410	852.322	14.53	0.7212	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			380.85830	292.980	14.79	0.3420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			596.85830	728.580	14.79	0.6580	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,614.54380	1,432.711	17.75	0.7777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			140.54380	178.311	17.75	0.2223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			129.94320	91.535	14.19	0.1459	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,045.94320	1,227.135	14.19	0.8541	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,804.25850	2,016.944	15.35	0.9598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			28.25850	21.344	15.35	0.0402	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,849.07100	3,633.828	21.63	0.9576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			25.07100	29.428	21.63	0.0424	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			387.69820	300.148	14.79	0.3413	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			615.59820	747.948	14.79	0.6587	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,492.37750	1,315.570	17.44	0.7462	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			170.27750	213.370	17.44	0.2538	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			566.08610	691.316	14.92	0.6273	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			438.18610	343.516	14.92	0.3727	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,415.06330	1,241.391	17.27	0.7301	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			182.96330	229.191	17.27	0.2699	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,524.78410	3,312.954	20.89	0.9366	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			39.68410	48.054	20.89	0.0634	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			749.77720	896.904	14.47	0.7199	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			304.87720	231.804	14.47	0.2801	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			1,056.12200	903.196	16.34	0.6278	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			281.02200	348.296	16.34	0.3722	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			748.98300	618.983	15.58	0.5191	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			393.88300	484.083	15.58	0.4809	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,162.68790	3,949.135	22.17	0.9550	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			27.58790	34.234	22.17	0.0450	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			266.58450	201.238	14.38	0.2520	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			814.88450	969.838	14.38	0.7480	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			200.75660	151.330	14.29	0.1955	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,016.15660	1,187.630	14.29	0.8045	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			310.42540	241.757	14.45	0.2688	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			856.12540	1,008.857	14.45	0.7312	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,191.04120	1,036.342	16.52	0.6351	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			308.44120	375.142	16.52	0.3649	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			251.85710	194.898	14.37	0.2292	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			959.25710	1,123.698	14.37	0.7708	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			829.53940	977.985	14.49	0.7181	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			332.13940	259.185	14.49	0.2819	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,788.84250	1,613.051	17.74	0.7461	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			208.14250	254.451	17.74	0.2539	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			900.57480	1,049.762	14.53	0.7176	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			355.97480	282.162	14.53	0.2824	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,309.66150	1,151.948	16.69	0.6395	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			334.26150	399.548	16.69	0.3605	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			288.54050	228.067	14.43	0.2423	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,003.14050	1,165.667	14.43	0.7577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,845.41640	2,049.865	14.05	0.9285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			70.61640	50.865	14.05	0.0715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,620.44700	1,818.420	14.11	0.8968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			105.64700	79.420	14.11	0.1032	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,117.12660	2,327.713	13.98	0.9559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			42.32660	28.713	13.98	0.0441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,251.93010	3,474.685	16.00	0.9907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			7.13010	5.685	16.00	0.0093	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			489.79240	579.483	15.90	0.4679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			964.99240	830.483	15.90	0.5321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,282.14620	1,127.855	16.57	0.6188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			376.94620	446.855	16.57	0.3812	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,092.49300	1,259.281	14.41	0.7717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			277.69300	220.280	14.41	0.2283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			588.40880	487.063	15.06	0.3918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			713.20880	836.063	15.06	0.6082	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,669.56230	1,499.378	17.36	0.6985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			284.36230	338.378	17.36	0.3015	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,870.46200	1,696.726	17.77	0.7319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			245.26200	295.726	17.77	0.2681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,898.81110	2,104.602	14.04	0.9347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			64.01110	45.602	14.04	0.0653	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			2,085.87640	1,905.190	18.07	0.7642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			210.67640	254.190	18.07	0.2358	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			1,144.92480	999.052	16.29	0.5842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			419.72480	498.052	16.29	0.4158	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			590.63630	695.588	15.45	0.5359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			765.83630	646.588	15.45	0.4641	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,296.11500	1,477.120	14.24	0.8305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			191.31500	148.120	14.24	0.1695	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			551.42850	650.280	15.61	0.5104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			836.62850	711.280	15.61	0.4896	0.00	0	721

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	13.46	Call			708.68300	831.006	15.08	0.6058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			593.88300	492.006	15.08	0.3942	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			226.55600	273.288	17.92	0.2508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,981.75600	1,804.288	17.92	0.7492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			229.32780	276.618	17.90	0.2534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,964.52780	1,787.618	17.90	0.7466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,164.77690	1,981.811	18.18	0.7749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			199.57690	240.811	18.18	0.2251	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			227.93890	274.949	17.91	0.2521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,973.13890	1,795.949	17.91	0.7479	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			137.21240	104.740	14.14	0.1270	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,517.21240	1,709.340	14.14	0.8730	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			377.20600	303.851	14.57	0.2821	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			970.50600	1,121.951	14.57	0.7179	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,434.03990	1,273.797	16.86	0.6444	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			357.33990	421.897	16.86	0.3556	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			401.18300	324.147	14.60	0.2933	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			951.18300	1,099.247	14.60	0.7067	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			637.11030	535.216	15.12	0.3896	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			794.21030	919.116	15.12	0.6104	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,571.34750	1,408.806	17.02	0.6502	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			378.44750	442.706	17.02	0.3498	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			364.23790	297.967	14.56	0.2641	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,091.33790	1,251.867	14.56	0.7359	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,043.90880	1,198.970	14.60	0.7190	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			396.80880	325.070	14.60	0.2810	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			477.59840	397.036	14.75	0.3083	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,037.49840	1,184.136	14.75	0.6917	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,115.00120	1,272.742	14.67	0.7201	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			415.10120	345.642	14.67	0.2799	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,708.16380	1,543.677	17.18	0.6558	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			398.06380	460.777	17.18	0.3442	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			153.48050	113.757	13.78	0.1238	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,718.48050	1,905.957	13.78	0.8762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,208.92620	2,033.110	17.91	0.7240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			312.72620	364.110	17.91	0.2760	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,467.48660	2,284.633	18.25	0.7558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,074.50930	1,222.237	14.75	0.6952	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,304.39230	1,473.530	14.53	0.7684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			330.59230	272.530	14.53	0.2316	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,149.62370	1,975.589	17.83	0.7160	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			323.42370	376.589	17.83	0.2840	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,016.54510	1,155.424	14.81	0.6731	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.03400	9.193	13.46	0.0143	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,636.51050	1,818.028	13.98	0.8521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			192.71050	147.028	13.98	0.1479	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	12.98	Call			1,158.82830	1,317.658	14.66	0.7248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			415.02830	346.658	14.66	0.2752	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			480.70930	401.237	14.75	0.3048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,372.77400	1,224.353	16.53	0.5831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			516.57400	595.353	16.53	0.4169	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,363.24560	2,183.088	18.11	0.7435	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			287.04560	334.088	18.11	0.2565	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,045.83400	3,270.193	13.46	0.9857	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,211.59180	1,072.385	16.24	0.5461	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			733.61580	841.700	15.61	0.5429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			889.81580	770.700	15.61	0.4571	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			572.50520	660.119	16.25	0.4522	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,218.70520	1,079.119	16.25	0.5478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			271.28660	315.633	18.25	0.2442	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			752.51170	862.959	15.55	0.5527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			858.71170	741.959	15.55	0.4473	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			569.63910	656.871	16.26	0.4505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,225.83910	1,085.871	16.26	0.5495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			575.39180	663.385	16.24	0.4539	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			532.74510	444.424	14.81	0.3269	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,556.54920	1,399.572	16.86	0.6205	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			460.34920	530.572	16.86	0.3795	0.00	0	30,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,834.93090	1,669.324	17.31	0.6614	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			412.63090	474.224	17.31	0.3386	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			431.05690	361.435	14.68	0.2783	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,178.75690	1,336.335	14.68	0.7217	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			516.17330	433.901	14.79	0.3148	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,078.97330	1,223.901	14.79	0.6852	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			954.59600	1,083.591	15.05	0.6337	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			648.39600	550.191	15.05	0.3663	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,919.38660	2,728.424	18.74	0.7916	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			235.58660	271.824	18.74	0.2084	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			447.99410	379.459	14.72	0.2764	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,251.89410	1,410.759	14.72	0.7236	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,967.09520	1,801.714	17.42	0.6651	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			430.99520	493.014	17.42	0.3349	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			554.64790	470.822	14.85	0.3205	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,120.24790	1,263.822	14.85	0.6795	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			465.65030	397.020	14.82	0.2747	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,323.45030	1,483.120	14.82	0.7253	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,110.65180	1,944.483	17.65	0.6692	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			448.45180	510.583	17.65	0.3308	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			595.30120	509.875	14.98	0.3252	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,168.50120	1,311.475	14.98	0.6748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,688.88070	1,857.039	14.28	0.8105	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			300.28070	239.439	14.28	0.1895	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	16/09/2019	Foreign Exchange Option	15.87	Put			2,396.30850	2,223.105	18.01	0.6976	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			414.90850	470.705	18.01	0.3024	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,116.83170	1,250.076	15.16	0.6470	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			688.23170	592.476	15.16	0.3530	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,126.34900	1,260.464	15.13	0.6506	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			677.74900	582.864	15.13	0.3494	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,155.19530	3,385.313	13.32	0.9773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.59530	17.713	13.32	0.0227	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,121.57760	1,255.260	15.14	0.6488	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			682.97760	587.660	15.14	0.3512	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,236.07870	2,068.503	17.81	0.6705	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			470.07870	532.103	17.81	0.3295	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			481.58950	412.490	14.88	0.2723	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,395.58950	1,556.090	14.88	0.7277	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			629.59870	543.329	15.10	0.3277	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,217.19870	1,360.629	15.10	0.6723	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,386.35640	2,216.621	18.00	0.6745	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			486.55640	547.721	18.00	0.3255	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			671.90880	583.395	15.21	0.3332	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,252.10880	1,394.495	15.21	0.6668	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,467.30240	1,628.465	14.95	0.7301	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			497.10240	427.365	14.95	0.2699	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			504.74050	565.857	18.16	0.3239	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			510.12650	439.961	14.99	0.2676	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,532.92650	1,694.861	14.99	0.7324	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,511.94050	2,340.957	18.16	0.6761	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			708.87590	619.600	15.31	0.3360	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,297.07590	1,440.000	15.31	0.6640	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			568.61010	636.575	17.92	0.3525	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,320.41010	2,155.775	17.92	0.6475	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,095.51920	5,889.344	21.32	0.8903	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			143.71920	170.144	21.32	0.1097	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			566.69480	634.415	17.93	0.3515	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,328.49480	2,163.615	17.93	0.6485	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			564.78160	632.270	17.94	0.3506	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,336.58160	2,171.470	17.94	0.6494	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			522.67010	453.086	15.04	0.2650	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,603.47010	1,767.285	15.04	0.7350	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,652.13080	2,479.631	18.31	0.6782	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			522.93080	583.831	18.31	0.3218	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			745.99980	655.720	15.41	0.3386	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,340.49980	1,483.620	15.41	0.6614	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			781.83750	690.094	15.49	0.3412	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,378.83750	1,521.794	15.49	0.6588	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			816.27610	724.184	15.57	0.3432	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,419.57610	1,563.385	15.57	0.6568	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	Put			850.95260	757.897	15.64	0.3449	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,460.45260	1,604.697	15.64	0.6551	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			883.75380	788.504	15.68	0.3470	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,492.15380	1,635.304	15.68	0.6530	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			917.83400	821.954	15.75	0.3478	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,537.93400	1,681.854	15.75	0.6522	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,023.29810	1,125.102	17.15	0.4824	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,825.09810	1,686.602	17.15	0.5176	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,029.14080	1,131.541	17.13	0.4846	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,810.94080	1,673.041	17.13	0.5154	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,026.21830	1,128.312	17.14	0.4835	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,818.01830	1,679.812	17.14	0.5165	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,956.53170	1,815.120	17.28	0.5239	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,048.13170	1,148.920	17.28	0.4761	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,152.17010	1,258.992	17.30	0.4942	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,929.77010	1,791.792	17.30	0.5058	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,149.20080	1,255.743	17.30	0.4933	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,936.80080	1,798.543	17.30	0.5067	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,146.23230	1,252.496	17.31	0.4923	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,943.83230	1,805.296	17.31	0.5077	0.00	0	0
Total \$ / R Option												10,930,496.54	70,300	3,132,133
Total \$ / R												2,844,894,903.84	280,392	3,844,366
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.48280		13.26640			0.0000	134,828.00	10	355
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.63560		13.41600			0.0000	0.00	0	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.79900		13.57480			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.95100		13.72380			0.0000	0.00	0	0
Total \$ / R MAXI Future												134,828.00	10	380
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			8,359.18760	12,341.897	16.46	0.2653	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			82,719.18760	65,061.897	16.46	0.7347	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			8,217.39040	12,140.479	16.49	0.2617	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			83,577.39040	65,860.479	16.49	0.7383	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			8,503.51690	12,546.375	16.43	0.2689	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			81,863.51690	64,266.375	16.43	0.7311	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			232,641.70920	212,704.649	18.99	0.8751	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			7,241.70920	9,264.649	18.99	0.1249	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,752.31800	13,750.675	18.27	0.1773	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			189,152.31800	170,190.675	18.27	0.8227	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			10,660.71400	13,634.053	18.29	0.1760	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			190,060.71400	171,074.053	18.29	0.8240	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,844.77070	13,868.131	18.26	0.1786	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			188,244.77070	169,308.131	18.26	0.8214	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			49,593.32340	58,655.651	15.87	0.4723	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			95,113.32340	81,755.651	15.87	0.5277	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			49,285.29530	58,300.899	15.89	0.4701	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			95,805.29530	82,400.899	15.89	0.5299	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			49,903.33560	59,012.577	15.86	0.4744	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			94,423.33560	81,112.577	15.86	0.5256	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			57,250.51560	66,011.925	16.25	0.4522	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			121,870.51560	107,911.925	16.25	0.5478	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			56,963.91050	65,687.051	16.26	0.4505	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			122,583.91050	108,587.051	16.26	0.5495	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			57,539.17810	66,338.496	16.24	0.4539	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			121,159.17810	107,238.496	16.24	0.5461	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											134,828.00	10	380
£ / R	On	17/09/2018			17.60310		17.43580			0.0000	3,432,604.50	195	224,830
£ / R	On	28/09/2018			17.63620		17.46860			0.0000	0.00	0	14
£ / R	On	14/12/2018			17.87300		17.70350			0.0000	17,962,365.00	1,005	13,534
£ / R	On	18/03/2019			18.17220		17.99630			0.0000	18,172,200.00	1,000	4,932
£ / R	On	14/06/2019			18.45240		18.27330			0.0000	0.00	0	6,156
£ / R	On	16/09/2019			18.76180		18.58080			0.0000	0.00	0	895
Total £ / R Future											39,567,169.50	2,200	250,361
£ / R	On	17/09/2018	18.25	Call			105.33740	139.087	14.88	0.2556	0.00	0	0
£ / R	On	17/09/2018	18.25	Put			919.53740	785.987	14.88	0.7444	0.00	0	0
£ / R	On	17/09/2018	18.26	Call			103.70400	137.009	14.89	0.2525	0.00	0	0
£ / R	On	17/09/2018	18.26	Put			927.90400	793.909	14.89	0.7475	0.00	0	0
£ / R	On	17/09/2018	18.24	Call			106.99620	141.193	14.86	0.2587	0.00	0	0
£ / R	On	17/09/2018	18.24	Put			911.19620	778.093	14.86	0.7413	0.00	0	0
£ / R	On	28/09/2018	17.65	Call			311.38750	385.181	14.10	0.5055	0.00	0	0
£ / R	On	28/09/2018	17.65	Put			492.78750	398.981	14.10	0.4945	0.00	0	0
£ / R	On	28/09/2018	17.66	Call			307.59420	380.738	14.11	0.5015	0.00	0	0
£ / R	On	28/09/2018	17.66	Put			498.99420	404.538	14.11	0.4985	0.00	0	0
£ / R	On	28/09/2018	17.64	Call			315.21620	389.998	14.10	0.5096	0.00	0	0
£ / R	On	28/09/2018	17.64	Put			486.61620	393.798	14.10	0.4904	0.00	0	0
£ / R	On	14/12/2018	18.12	Call			443.15580	518.979	14.60	0.4558	0.00	0	0
£ / R	On	14/12/2018	18.12	Put			859.65580	765.979	14.60	0.5442	0.00	0	0
£ / R	On	14/12/2018	18.13	Call			439.74540	515.163	14.61	0.4534	0.00	0	0
£ / R	On	14/12/2018	18.13	Put			866.24540	772.163	14.61	0.5466	0.00	0	0
£ / R	On	14/12/2018	18.11	Call			446.58900	522.819	14.59	0.4583	0.00	0	0
£ / R	On	14/12/2018	18.11	Put			853.08900	759.819	14.59	0.5417	0.00	0	0
£ / R	On	18/03/2019	18.30	Call			715.94910	801.670	15.04	0.5002	0.00	0	0
£ / R	On	18/03/2019	18.30	Put			1,019.64910	929.470	15.04	0.4998	0.00	0	0
£ / R	On	18/03/2019	18.31	Call			712.12580	797.534	15.04	0.4984	0.00	0	0
£ / R	On	18/03/2019	18.31	Put			1,025.82580	935.334	15.04	0.5016	0.00	0	0
£ / R	On	18/03/2019	18.29	Call			719.79020	805.824	15.03	0.5020	0.00	0	0
£ / R	On	18/03/2019	18.29	Put			1,013.49020	923.624	15.03	0.4980	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			907.44090	993.880	15.71	0.5030	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,264.14090	1,171.480	15.71	0.4970	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			903.62060	989.808	15.72	0.5016	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,270.32060	1,177.408	15.72	0.4984	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			911.27550	997.967	15.71	0.5045	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,257.97550	1,165.567	15.71	0.4955	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,160.48100	1,251.615	16.14	0.5269	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,399.68100	1,309.815	16.14	0.4731	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,156.48560	1,247.390	16.14	0.5256	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,405.68560	1,315.590	16.14	0.4744	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,164.48860	1,255.845	16.13	0.5281	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,393.68860	1,304.045	16.13	0.4719	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												39,567,169.50	2,200	250,361
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12070		0.11830			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12130		0.11895			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12348		0.12108			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12596		0.12349			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12830		0.12578			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			261.93590	372.976	29.25	0.5470	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			431.93590	302.976	29.25	0.4530	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			58.68900	85.200	32.00	0.1765	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			1,228.68900	1,015.201	32.00	0.8235	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			874.02870	1,093.502	26.51	0.9321	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			44.02870	23.502	26.51	0.0679	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			37.24320	61.766	18.49	0.1534	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,142.54320	931.366	18.49	0.8466	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			13.40670	19.254	23.56	0.0473	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,118.70670	1,888.854	23.56	0.9527	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			224.15020	334.677	15.47	0.5887	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			329.45020	204.277	15.47	0.4113	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			532.03470	661.743	15.89	0.6350	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			423.63470	313.743	15.89	0.3650	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			222.78130	287.105	18.07	0.3389	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,114.38130	939.105	18.07	0.6611	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,164.07200	1,372.571	12.53	0.9408	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			55.67200	24.571	12.53	0.0592	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			934.80280	1,037.637	18.06	0.6594	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			586.20280	441.737	18.06	0.3406	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			562.84370	571.019	18.75	0.4447	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,214.24370	975.119	18.75	0.5553	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,535.69200	1,733.831	17.37	0.8543	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	0.11	Put			187.09200	137.931	17.37	0.1457	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			659.56010	761.803	17.63	0.5007	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,081.56010	932.103	17.63	0.4993	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			401.05120	466.897	18.88	0.3412	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,823.05120	1,637.197	18.88	0.6588	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,067.54930	1,215.134	15.78	0.7015	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			489.54930	385.434	15.78	0.2985	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	07/09/2018	Foreign Exchange Future			15.67050		15.49680			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.68340		15.50950			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.70260		15.52850			0.0000	34,090,344.60	2,171	132,013
€ / R	On	25/09/2018	Foreign Exchange Future			15.72840		15.55380			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.99200		15.81450			0.0000	12,489,752.00	781	34,675
€ / R	On	18/03/2019	Foreign Exchange Future			16.31610		16.13260			0.0000	0.00	0	4,721
€ / R	On	14/06/2019	Foreign Exchange Future			16.62510		16.43760			0.0000	0.00	0	5,256
Total € / R Future												46,580,096.60	2,952	176,699
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			344.31030	248.488	13.93	0.4619	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			221.11030	298.988	13.93	0.5381	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			350.11530	257.298	13.93	0.4558	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			239.61530	320.698	13.93	0.5442	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			621.51090	499.057	14.67	0.6309	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,274.61230	1,117.625	16.23	0.8649	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			43.11230	60.225	16.23	0.1351	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			1.97170	2.128	23.75	0.0052	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			23.83240	33.426	16.87	0.0803	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,605.33240	1,440.826	16.87	0.9197	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,294.41330	1,462.787	14.86	0.9690	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			15.91330	10.187	14.86	0.0310	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			150.01090	201.657	14.67	0.3691	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,614.93130	1,450.267	16.89	0.9209	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			24.24120	33.995	16.85	0.0815	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,595.74120	1,431.395	16.85	0.9185	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			189.40720	252.093	14.34	0.4372	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			510.90720	399.493	14.34	0.5628	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,033.47170	3,859.528	23.75	0.9948	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,101.68630	5,927.700	27.91	0.9993	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.18630	0.300	27.91	0.0007	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,031.46080	2,204.529	17.21	0.9939	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			2.96080	1.929	17.21	0.0061	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			23.43130	32.867	16.89	0.0791	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			694.98860	571.299	14.84	0.6442	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			158.78860	209.699	14.84	0.3558	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,169.72260	2,014.032	17.12	0.8471	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			103.37590	125.012	17.13	0.1518	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,178.87590	2,023.012	17.13	0.8482	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			102.53840	124.000	17.14	0.1507	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,188.03840	2,032.000	17.14	0.8493	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			104.22260	126.032	17.12	0.1529	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			729.86040	823.169	14.21	0.5629	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			727.26040	637.069	14.21	0.4371	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			654.26380	569.403	14.07	0.4084	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			786.86380	885.503	14.07	0.5916	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			725.63110	818.541	14.22	0.5607	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			733.03110	642.441	14.22	0.4393	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			721.42380	813.930	14.23	0.5585	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			738.82380	647.830	14.23	0.4415	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,151.63580	1,044.365	14.85	0.5129	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			725.91150	805.836	14.86	0.4854	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,158.31150	1,050.736	14.86	0.5146	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			722.60290	802.223	14.87	0.4837	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,165.00290	1,057.123	14.87	0.5163	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			729.23580	809.465	14.85	0.4871	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												46,580,096.60	2,952	467,555
AUS / R	On	17/09/2018	Foreign Exchange Future			9.94020		9.82180			0.0000	99,402.00	10	12,322
AUS / R	On	14/12/2018	Foreign Exchange Future			10.05700		9.93810			0.0000	0.00	0	11,417
AUS / R	On	18/03/2019	Foreign Exchange Future			10.18640		10.06570			0.0000	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Future			10.31050		10.18880			0.0000	0.00	0	4,929
Total AUS / R Future												99,402.00	10	28,668
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,310.24650	1,192.890	14.80	0.9832	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			2.15560	3.267	14.71	0.0177	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,290.35560	1,173.067	14.71	0.9823	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			2.10020	3.177	14.76	0.0172	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,300.30020	1,182.977	14.76	0.9828	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			2.04650	3.090	14.80	0.0168	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			17.11080	23.667	14.13	0.0651	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,569.01080	1,456.667	14.13	0.9349	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			17.80760	24.574	14.10	0.0673	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,549.70760	1,437.574	14.10	0.9327	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			17.45610	24.116	14.11	0.0662	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,559.35610	1,447.116	14.11	0.9338	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			556.79600	483.688	12.07	0.5515	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			259.39910	306.560	12.09	0.4446	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			563.69910	490.160	12.09	0.5554	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			265.63100	313.654	12.05	0.4524	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			549.93100	477.254	12.05	0.5476	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			262.49600	310.088	12.07	0.4485	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,041.08960	953.918	13.48	0.6775	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			217.97460	252.221	13.49	0.3201	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,049.17460	961.721	13.49	0.6799	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			221.81990	256.635	13.46	0.3248	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,033.01990	946.135	13.46	0.6752	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			219.88960	254.418	13.48	0.3225	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												99,402.00	10	28,668
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.50000		10.33870			0.0000	0.00	0	595
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.64200		10.47710			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	595
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			896.27780	1,044.414	11.79	0.9287	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			37.57780	24.414	11.79	0.0713	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			887.47520	1,035.241	11.79	0.9267	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			38.77520	25.241	11.79	0.0733	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			905.10880	1,053.609	11.79	0.9307	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			36.40880	23.609	11.79	0.0693	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			329.77640	398.199	13.09	0.4889	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			582.67640	486.199	13.09	0.5111	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			326.48270	394.339	13.11	0.4854	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			589.38270	492.339	13.11	0.5146	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			333.09910	402.094	13.07	0.4924	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			575.99910	480.094	13.07	0.5076	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	595
CF CANDCO	On	15/10/2018	Foreign Exchange Future			407.11510		288.76390			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.60160		13.41520			0.0000	4,379,715.20	322	1,575
CHF / R	On	14/12/2018	Foreign Exchange Future			13.86500		13.67540			0.0000	0.00	0	400
CHF / R	On	18/03/2019	Foreign Exchange Future			14.16160		13.96480			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.44320		14.24200			0.0000	0.00	0	150
Total CHF / R Future												4,379,715.20	322	2,125
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			14.84520	18.287	17.13	0.0535	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,629.64520	1,446.687	17.13	0.9465	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			14.66170	18.055	17.18	0.0528	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,639.46170	1,456.455	17.18	0.9472	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			14.48120	17.827	17.22	0.0521	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,649.28120	1,466.227	17.22	0.9479	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			718.94410	851.287	13.76	0.7331	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			253.54410	196.287	13.76	0.2669	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			712.55480	844.305	13.76	0.7301	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			257.15480	199.305	13.76	0.2699	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			725.36460	858.303	13.76	0.7361	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			249.96460	193.303	13.76	0.2639	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			437.43340	509.652	14.55	0.4460	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			952.63340	828.052	14.55	0.5540	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			443.40450	516.460	14.52	0.4505	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			938.60450	814.860	14.52	0.5495	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			440.40870	513.045	14.54	0.4483	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			945.60870	821.445	14.54	0.5517	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			584.99580	664.131	14.70	0.4719	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,062.99580	940.931	14.70	0.5281	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			581.87930	660.651	14.71	0.4700	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,069.87930	947.451	14.71	0.5300	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			578.78030	657.190	14.72	0.4681	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,076.78030	953.990	14.72	0.5319	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												4,379,715.20	322	2,125
CNH / R	On	17/09/2018	Foreign Exchange Future			1.96320		1.94150			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.98360		1.96140			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.00540		1.98220			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02540		2.00170			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			13.12070	18.879	14.88	0.0451	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,098.12070	1,886.879	14.88	0.9549	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			18.26090	26.266	14.61	0.0610	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,903.26090	1,694.266	14.61	0.9390	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			15.47760	22.269	14.74	0.0525	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,000.47760	1,790.270	14.74	0.9475	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			870.94450	1,016.968	12.24	0.7078	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			356.94450	280.968	12.24	0.2922	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			809.51690	951.715	12.28	0.6827	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			395.51690	315.715	12.28	0.3173	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			935.00730	1,084.863	12.20	0.7322	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			321.00730	248.863	12.20	0.2678	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			452.58540	526.626	13.73	0.3721	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,530.58540	1,372.626	13.73	0.6279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			428.37850	498.694	13.81	0.3565	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,606.37850	1,444.695	13.81	0.6435	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			478.12540	556.032	13.66	0.3881	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,456.12540	1,302.032	13.66	0.6119	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,124.09540	1,257.528	13.66	0.5956	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			907.09540	803.528	13.66	0.4044	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,076.14930	1,206.850	13.70	0.5801	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			959.14930	852.850	13.70	0.4199	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,173.65470	1,309.833	13.61	0.6111	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			856.65470	755.833	13.61	0.3889	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11180		2.08830			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.15210		2.12830			0.0000	0.00	0	15
DKK / R	On	18/03/2019	Foreign Exchange Future			2.19640		2.17170			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23870		2.21360			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	260
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			17.12740	21.814	17.18	0.0425	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,634.12740	2,403.814	17.18	0.9575	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			15.71560	20.067	17.45	0.0390	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,732.71560	2,502.067	17.45	0.9610	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			14.45180	18.505	17.73	0.0358	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,831.45180	2,600.505	17.73	0.9642	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			875.77060	1,029.785	13.16	0.6581	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			492.77060	408.785	13.16	0.3419	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			822.37840	970.260	13.20	0.6355	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			539.37840	449.260	13.20	0.3645	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			931.61700	1,091.678	13.11	0.6803	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			448.61700	370.678	13.11	0.3197	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			626.61840	722.034	14.36	0.4228	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,509.61840	1,358.034	14.36	0.5772	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			686.95670	790.200	14.21	0.4527	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,369.95670	1,226.200	14.21	0.5473	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			655.55220	755.392	14.28	0.4376	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,438.55220	1,291.392	14.28	0.5624	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			799.69840	707.509	13.96	0.3401	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,482.20610	1,634.691	13.96	0.6466	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			846.20610	747.691	13.96	0.3534	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,430.18970	1,579.661	14.02	0.6329	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			894.18970	792.661	14.02	0.3671	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,535.69840	1,694.510	13.96	0.6599	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	260
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.71940		1.69190			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.74180		1.71380			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76530		1.73670			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78690		1.75780			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			42.31030	64.349	17.45	0.1249	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,623.31030	1,370.349	17.45	0.8751	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			36.59270	55.655	17.61	0.1101	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,717.59270	1,461.655	17.61	0.8899	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			48.79130	74.019	17.27	0.1412	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,529.79130	1,280.019	17.27	0.8588	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,638.21670	1,897.837	14.90	0.8973	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			100.21670	79.837	14.90	0.1027	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,553.98320	1,807.631	14.75	0.8861	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			115.98320	89.631	14.75	0.1139	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,471.58250	1,718.488	14.61	0.8740	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			133.58250	100.488	14.61	0.1260	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			643.18860	762.558	15.72	0.4802	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,176.18860	1,009.558	15.72	0.5198	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			611.93140	726.210	15.83	0.4629	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,244.93140	1,073.210	15.83	0.5371	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			676.03990	800.642	15.61	0.4978	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,109.03990	947.642	15.61	0.5022	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,006.25230	1,153.778	15.41	0.5704	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,028.25230	884.778	15.41	0.4296	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			966.24010	1,109.083	15.50	0.5549	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,088.24010	940.083	15.50	0.4451	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,047.85670	1,200.131	15.32	0.5861	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			969.85670	831.131	15.32	0.4139	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			0.13350		0.13110			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13290		0.13060			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13220		0.12970			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13150		0.12830			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	17/09/2018	Foreign Exchange Future			1.64310		1.62710			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.66760		1.65140			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.69400		1.67720			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71890		1.70180			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			9.10140		9.01180			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.20730		9.11680			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.32640		9.23350			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.44020		9.34640			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			7.42620	9.000	14.33	0.0477	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			915.62620	827.599	14.33	0.9523	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			7.19610	8.636	14.35	0.0460	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			925.39610	837.236	14.35	0.9540	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			6.97350	8.286	14.37	0.0443	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			935.17350	846.886	14.37	0.9557	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			370.23760	429.544	12.25	0.6733	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			183.43760	152.244	12.25	0.3267	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			364.39310	423.240	12.25	0.6678	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			187.59310	155.940	12.25	0.3322	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			376.14140	435.906	12.24	0.6788	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			179.34140	148.606	12.24	0.3212	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			572.34890	515.851	13.46	0.5635	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			272.14700	309.212	13.42	0.4441	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			558.64700	502.812	13.42	0.5559	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			268.98210	305.715	13.44	0.4403	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			565.48210	509.315	13.44	0.5597	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			265.84890	302.251	13.46	0.4365	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			285.78820	317.349	14.56	0.3827	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			859.38820	797.149	14.56	0.6173	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			283.28410	314.609	14.57	0.3801	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			866.88410	804.409	14.57	0.6199	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			288.31210	320.118	14.54	0.3854	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			851.91210	789.918	14.54	0.6146	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			1.30250		1.29200			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31280		1.30230			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32280		1.31210			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33200		1.32110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			780.00000	675.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			880.00000	775.000		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			680.00000	575.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			423.00000	528.000		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			323.00000	428.000		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			523.00000	628.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			279.00000	172.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			379.00000	272.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			179.00000	72.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			11.00000	120.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	20.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			89.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			111.00000	220.000		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			1.30560		1.31430			0.0000	6,528.00	5	14
Total QUANTO £ / \$ Future												6,528.00	5	14
Total QUANTO £ / \$												6,528.00	5	14
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.16460		1.17050			0.0000	34,938.00	30	175
Total QUANTO € / \$ Future												34,938.00	30	175
Total QUANTO € / \$												34,938.00	30	175
R / ¥	On	23/08/2018	Foreign Exchange Future			8.28490	0.12032	8.45040			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.12032	651.29550	1,201.109	16.09	0.4737	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.12032	2,455.29550	1,350.109	16.09	0.5263	0.00	0	13,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.12032	4,088.53590	2,707.219	17.55	0.7406	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.12032	284.53590	558.219	17.55	0.2594	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.12032	887.94870	1,598.307	15.65	0.5752	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.12032	1,891.94870	947.307	15.65	0.4248	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.12032	2,165.85300	1,134.924	15.83	0.4758	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.12032	761.85300	1,385.924	15.83	0.5242	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.12032	2,095.86720	1,086.103	15.78	0.4631	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.12032	791.86720	1,437.103	15.78	0.5369	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.12032	2,236.81710	1,185.019	15.87	0.4885	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.12032	732.81710	1,336.019	15.87	0.5115	0.00	0	0
Total R / ¥ Option												0.00	0	46,000
Total R / ¥												0.00	0	46,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.24380	0.12032	8.40710			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		0.12032	974.70290	482.939	14.51	0.2068	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.12032	3,003.70290	4,144.939	14.51	0.7932	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.12032	939.57630	461.173	14.48	0.1998	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.12032	3,068.57630	4,223.173	14.48	0.8002	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.12032	1,010.67580	505.432	14.55	0.2138	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.12032	2,939.67580	4,067.432	14.55	0.7862	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.12032	3,398.80480	2,273.101	16.19	0.5735	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.12032	1,027.80480	1,535.101	16.19	0.4265	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.86830		9.74610			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.00250		9.87840			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.14970		10.02250			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.28860		10.15770			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			86.10720	122.173	12.83	0.3942	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			340.00720	253.873	12.83	0.6058	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			83.66660	118.867	12.86	0.3861	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			347.56660	260.567	12.86	0.6139	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			88.61040	125.555	12.79	0.4024	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			332.51040	247.255	12.79	0.5976	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			607.69760	705.810	12.16	0.8222	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			99.29760	73.310	12.16	0.1778	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			600.21990	697.907	12.16	0.8183	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			101.81990	75.407	12.16	0.1817	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			615.22120	713.756	12.15	0.8261	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			96.82120	71.256	12.15	0.1739	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			292.63770	342.783	13.36	0.4510	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			610.13770	533.083	13.36	0.5490	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			289.51990	339.241	13.37	0.4475	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			617.01990	539.541	13.37	0.5525	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			295.78740	346.358	13.34	0.4545	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			603.28740	526.658	13.34	0.5455	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			573.20410	648.126	13.19	0.6122	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			425.50410	369.526	13.19	0.3878	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			583.03110	658.743	13.17	0.6185	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			415.33110	360.143	13.17	0.3815	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			578.09910	653.417	13.18	0.6154	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			420.39910	364.817	13.18	0.3846	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			2.61100		2.64330			0.0000	0.00	0	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.53510		2.57070			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.44850		2.48760			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.36970		2.41220			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	1,500
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.44280	2.144	33.49	0.0196	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			718.14280	751.144	33.49	0.9804	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.43220	2.153	33.84	0.0195	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			728.13220	761.153	33.84	0.9805	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.45420	2.137	33.14	0.0197	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			708.15420	741.136	33.14	0.9803	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			20.44460	18.181	21.11	0.1202	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			419.74460	453.081	21.11	0.8798	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			19.44420	17.293	21.13	0.1152	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			428.74420	462.193	21.13	0.8848	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			21.49160	19.110	21.09	0.1253	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			410.79160	444.010	21.09	0.8747	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			67.51870	60.660	20.19	0.2735	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			309.91870	342.160	20.19	0.7265	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			65.25760	58.653	20.22	0.2663	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			317.65760	350.153	20.22	0.7337	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			69.85030	62.731	20.16	0.2809	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			302.25030	334.231	20.16	0.7191	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			6.16170	5.555	21.87	0.0317	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,123.96170	1,165.854	21.87	0.9683	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.94510	5.361	21.87	0.0307	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,133.74510	1,175.661	21.87	0.9693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.38570	5.755	21.87	0.0327	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,114.18570	1,156.055	21.87	0.9673	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	1,500
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.31760		1.30360			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.27890		1.26460			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23810		1.22330			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19690		1.18210			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												2 924 767 084.60	215,621	1,199,780
Total Options												10 930 496.54	70,300	3,468,989
Grand Total:												2,935,697,581.14	285,921	4,668,769