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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/08/2018 Foreign Exchange Future			13.45280		13.30550			0.0000	5,650,176.00	420	0
\$ / R On 07/08/2018 Foreign Exchange Future			13.40730		13.30550			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.41320		13.31280			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.41610		13.31580			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			13.41930		13.31930			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			13.42460		13.32460			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.42990		13.33000			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.43880		13.33880			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.44410		13.34420			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.44940		13.34950			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			13.45480		13.46700			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			13.45650		13.35660			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.46700		13.36680			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.47390		13.37370			0.0000	615,851,547.30	45,707	486,446
\$ / R On 25/09/2018 Foreign Exchange Future			13.48770		13.38730			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.49290		13.39240			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.49980		13.39920			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.51700		13.41630			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.52560		13.42490			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.53420		13.43350			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.53940		13.43860			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			13.54620		13.44550			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.54970		13.44890			0.0000	0.00	0	3,442
\$ / R	On	01/11/2018	Foreign Exchange Future			13.55140		13.45060			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.55830		13.45750			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.57210		13.47120			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.57730		13.47630			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.59980		13.49850			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.60150		13.50020			0.0000	0.00	0	3,197
\$ / R	On	11/12/2018	Foreign Exchange Future			13.62050		13.51900			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.62570		13.52410			0.0000	31,039,344.60	2,278	65,016
\$ / R	On	21/12/2018	Foreign Exchange Future			13.63780		13.53610			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.65520		13.55320			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.65860		13.55660			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.68630		13.58400			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.70710		13.60450			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.70880		13.60620			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.73130		13.62850			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.75730		13.65430			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.78850		13.68530			0.0000	510,174.50	37	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.80410		13.70080			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.80760		13.70430			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.81450		13.71120			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.86310		13.75940			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.91680		13.81300			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.92200		13.81820			0.0000	403,738,000.00	29,000	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.94110		13.83720			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.96540		13.86140			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.97060		13.86660			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.97410		13.87010			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.02260		13.91850			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.02430		13.92020			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			14.07800		13.97320			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.08360		13.97880			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.11010		14.00470			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.13650		14.03070			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.14020		14.03440			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.19490		14.08810			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.24970		14.14180			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.25530		14.14740			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.27610		14.16780			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.31000		14.20110			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.31380		14.20480			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.36850		14.25860			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.42700		14.31600			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.48550		14.37350			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.53640		14.42350			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			14.60050		14.48650			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.61940		14.50500			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.70620		14.59030			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.81030		14.69370			0.0000	0.00	0	0
Total \$ / R Future												1,056,789,242.40	77,442	696,936
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Put			33.79030	0.000	16.95	0.0000	0.00	0	0
\$ / R	On	06/08/2018	Foreign Exchange Option	13.26	Call			79.29030	192.800	16.95	1.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,874.53270	2,772.700	47.76	1.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.03270	0.000	47.76	0.0000	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			0.02500	0.000	28.79	0.0000	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			985.52500	1,087.300	28.79	1.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			2.39280	0.236	24.20	0.0045	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			556.89280	452.936	24.20	0.9955	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,308.12230	1,207.390	23.57	0.9956	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			0.92230	0.590	23.57	0.0044	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			237.53650	155.604	15.06	0.5627	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			83.33650	101.704	15.06	0.4373	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			96.19010	118.751	14.93	0.4871	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			210.39010	132.651	14.93	0.5129	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			296.08530	207.187	15.32	0.6558	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			61.88530	73.287	15.32	0.3442	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			220.25850	281.656	15.75	0.7674	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			84.45850	45.556	15.75	0.2326	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			99.05410	54.797	15.58	0.2696	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			194.85410	250.897	15.58	0.7304	0.00	0	350
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			141.35510	177.223	15.09	0.5835	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			172.05510	107.924	15.09	0.4165	0.00	0	20,000
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			28.99840	15.038	16.16	0.0860	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			428.29840	514.338	16.16	0.9140	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			252.59860	316.492	15.58	0.7772	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			83.29860	47.192	15.58	0.2228	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			320.37100	235.804	15.09	0.6274	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			84.97100	100.404	15.09	0.3726	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			126.82720	78.973	14.50	0.2935	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			246.82720	298.873	14.50	0.7065	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			150.92280	102.852	14.49	0.3235	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			259.72280	311.652	14.49	0.6765	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			2.18160	2.152	20.11	0.0097	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,763.38160	1,663.352	20.11	0.9903	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			419.10050	340.265	15.72	0.6364	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			113.30050	134.365	15.72	0.3636	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,226.48330	3,126.360	26.97	0.9983	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.68330	0.460	26.97	0.0017	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,706.36570	2,606.409	23.44	0.9979	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.56570	0.509	23.44	0.0021	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	13.00	Call			424.12010	495.341	14.44	0.8179	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			79.92010	51.241	14.44	0.1821	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			536.75910	450.948	16.22	0.7239	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			80.95910	95.048	16.22	0.2761	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			13.64060	9.382	15.71	0.0392	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			893.14060	988.782	15.71	0.9608	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			0.00000	226.734	14.97	0.4812	3,401,013.00	15,000	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			0.00000	241.534	14.97	0.5188	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			0.00000	246.414	14.96	0.5256	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			0.00000	221.614	14.96	0.4744	2,216,144.00	10,000	10,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			629.74670	543.887	16.42	0.7398	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			86.34670	100.387	16.42	0.2602	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			393.00780	457.853	14.64	0.7449	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			126.40780	91.353	14.64	0.2551	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			527.57500	604.503	14.44	0.8436	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			105.17110	122.940	16.11	0.3069	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			70.97500	48.003	14.44	0.1564	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			298.94200	235.619	15.03	0.4868	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			205.54200	242.119	15.03	0.5132	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			224.66110	173.496	14.89	0.4000	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			261.26110	309.996	14.89	0.6000	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			548.57110	466.440	16.11	0.6931	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			231.23020	181.584	14.89	0.3883	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			298.03020	348.584	14.89	0.6117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			25.54850	18.249	14.85	0.0610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			739.99390	827.214	14.47	0.8965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			46.29390	33.314	14.47	0.1035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			354.08880	288.551	15.09	0.5049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			227.78880	262.451	15.09	0.4951	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,012.32280	1,107.204	15.04	0.9540	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			18.62280	13.304	15.04	0.0460	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			119.87080	88.055	14.46	0.2252	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			493.57080	561.955	14.46	0.7748	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,477.61020	1,576.929	16.33	0.9884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			3.91020	3.029	16.33	0.0116	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			5,203.70000	5,303.900	27.03	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	27.03	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			828.30940	918.683	14.66	0.9200	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			34.60940	24.783	14.66	0.0800	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			194.17120	150.070	14.67	0.3309	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			367.87120	423.970	14.67	0.6691	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			356.58810	411.429	14.69	0.6578	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			202.88810	157.529	14.69	0.3422	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			419.88490	348.999	15.37	0.5607	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			193.58490	222.899	15.37	0.4393	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			579.79270	654.974	14.32	0.8295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			86.09270	61.074	14.32	0.1705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			1,642.04730	1,543.645	18.85	0.9501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			15.74730	17.545	18.85	0.0499	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			1,355.47320	1,257.969	18.31	0.9149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			29.17320	31.869	18.31	0.0851	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			993.55810	1,088.083	15.01	0.9513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			19.85810	14.183	15.01	0.0487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			3,387.98640	3,287.512	24.06	0.9958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			1.68640	1.412	24.06	0.0042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			427.82180	490.156	14.56	0.7239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			154.12180	116.256	14.56	0.2761	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			98.95110	112.601	16.49	0.2557	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			725.25110	638.701	16.49	0.7443	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			896.10460	805.035	17.03	0.8105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			69.80460	78.935	17.03	0.1895	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			0.00000	387.840	15.53	0.5925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			0.00000	201.740	15.53	0.4075	20,173.97	100	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			63.95230	72.114	17.15	0.1753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			940.25230	848.214	17.15	0.8247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			21.04500	23.504	18.65	0.0648	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,507.34500	1,409.604	18.65	0.9352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			20.61570	23.022	18.67	0.0636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,516.91570	1,419.122	18.67	0.9364	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			21.48230	23.997	18.64	0.0660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,497.78230	1,400.097	18.64	0.9340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			602.53110	679.306	14.29	0.8419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			78.83110	55.406	14.29	0.1581	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,374.17540	2,474.170	19.68	0.9989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.47540	0.270	19.68	0.0011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,778.04460	1,679.153	19.06	0.9617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			11.74460	13.053	19.06	0.0383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			900.87470	993.316	14.81	0.9355	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			27.17470	19.417	14.81	0.0645	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,768.10710	2,667.617	20.50	0.9948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.80710	1.517	20.50	0.0052	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,598.28920	2,498.288	20.25	0.9926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			1.98920	2.188	20.25	0.0074	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,668.14680	2,567.981	20.35	0.9936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			1.84680	1.881	20.35	0.0064	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			521.44620	592.164	14.41	0.7939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			107.74620	78.264	14.41	0.2061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			454.58250	381.238	15.51	0.5873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			178.28250	205.138	15.51	0.4127	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			156.09280	179.320	15.73	0.3722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			512.39280	435.420	15.73	0.6278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			801.51630	891.012	14.60	0.9135	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			37.81630	27.112	14.60	0.0865	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			284.50950	330.316	14.85	0.5768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			270.80950	216.416	14.85	0.4232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,708.13010	2,607.826	20.41	0.9941	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			1.83010	1.726	20.41	0.0059	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			766.18240	854.418	14.53	0.9041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			42.48240	30.518	14.53	0.0959	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			340.10520	393.064	14.73	0.6407	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			216.40520	169.164	14.73	0.3593	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,918.05990	2,817.555	21.33	0.9952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.75990	1.455	21.33	0.0048	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,647.98180	3,547.518	25.57	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.68180	1.418	25.57	0.0040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,875.19920	1,974.928	17.81	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			1.49920	1.028	17.81	0.0040	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,527.16080	1,626.545	16.51	0.9899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			3.46080	2.645	16.51	0.0101	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,626.41670	1,725.918	16.88	0.9922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			2.71670	2.018	16.88	0.0078	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,676.10910	1,775.663	17.07	0.9932	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			2.40910	1.763	17.07	0.0068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,775.59820	1,875.246	17.44	0.9948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			1.89820	1.346	17.44	0.0052	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			240.11100	189.746	14.78	0.3882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			313.81100	363.646	14.78	0.6118	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,895.13050	1,994.874	17.89	0.9962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			1.43050	0.974	17.89	0.0038	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			61.62970	43.088	14.30	0.1291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			665.32970	746.988	14.30	0.8709	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,378.70090	1,477.874	15.95	0.9849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			5.00090	3.974	15.95	0.0151	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			67.72130	46.856	14.24	0.1386	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			641.42130	720.756	14.24	0.8614	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			12.11670	8.694	15.29	0.0313	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,135.81670	1,232.594	15.29	0.9687	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,088.03040	1,184.159	15.20	0.9636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			14.33040	10.259	15.20	0.0364	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			919.24850	1,012.149	14.85	0.9390	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2,705.42710	2,605.245	19.86	0.9909	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			2.72710	2.945	19.86	0.0091	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,860.63360	2,759.895	20.06	0.9917	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			3.03360	2.795	20.06	0.0083	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			536.82900	602.931	14.55	0.7578	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			144.42900	110.031	14.55	0.2422	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			569.46630	492.333	15.88	0.6247	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			181.86630	205.233	15.88	0.3753	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	28/09/2018	Foreign Exchange Option	13.80	Put		584.25410	506.367	15.93	0.6332	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		176.65410	199.267	15.93	0.3668	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,410.20750	3,309.483	22.74	0.9935	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		2.60750	2.383	22.74	0.0065	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		83.91110	61.677	14.27	0.1520	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		723.11110	801.477	14.27	0.8480	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		410.03530	346.294	15.15	0.4839	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		316.33530	353.294	15.15	0.5161	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		327.10390	274.003	14.91	0.4089	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		402.00390	449.603	14.91	0.5911	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		496.52470	551.897	14.72	0.6568	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		263.02470	217.697	14.72	0.3432	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		762.21970	682.431	16.18	0.6621	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		195.71970	216.631	16.18	0.3379	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,166.69220	1,077.561	17.27	0.7878	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		115.29220	126.961	17.27	0.2122	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,677.85360	1,583.637	18.34	0.8770	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		63.35360	69.837	18.34	0.1230	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		645.39360	710.381	14.51	0.7335	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		196.49360	160.681	14.51	0.2665	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		718.66860	642.458	16.00	0.6246	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		237.56860	262.158	16.00	0.3754	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		625.34890	553.116	15.72	0.5800	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		274.24890	302.816	15.72	0.4200	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,577.37600	3,476.831	20.89	0.9860	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		6.27600	6.531	20.89	0.0140	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,033.92920	2,934.494	20.55	0.9717	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		12.82920	14.194	20.55	0.0283	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		136.69610	109.783	14.32	0.2006	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		777.29610	851.183	14.32	0.7994	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,361.89580	3,261.812	20.54	0.9796	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		9.39580	10.112	20.54	0.0204	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		18.76170	15.754	15.01	0.0377	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,576.26170	1,674.054	15.01	0.9623	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		269.61980	297.006	15.79	0.4053	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		672.11980	598.706	15.79	0.5947	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,494.23430	1,402.949	17.84	0.8236	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		105.43430	115.049	17.84	0.1764	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		16.89390	14.287	15.75	0.0315	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,823.19390	1,921.587	15.75	0.9685	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,650.65390	2,750.914	18.16	0.9919	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		4.35390	3.614	18.16	0.0081	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		309.05050	263.012	14.78	0.3518	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		565.35050	620.312	14.78	0.6482	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		445.96770	389.988	15.07	0.4347	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		484.46770	529.788	15.07	0.5653	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			856.77560	779.207	16.21	0.6303	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			276.97560	300.707	16.21	0.3697	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,821.50640	3,723.264	21.18	0.9750	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			11.70640	14.764	21.18	0.0250	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,222.99360	3,125.120	20.53	0.9568	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			23.19360	26.621	20.53	0.0432	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			734.63500	798.987	14.50	0.7238	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			234.43500	197.487	14.50	0.2762	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			657.75470	587.959	15.66	0.5478	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			357.95470	389.459	15.66	0.4522	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			570.98990	506.708	15.33	0.4915	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			439.98990	477.208	15.33	0.5085	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,246.42390	2,149.919	18.98	0.8864	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			75.42390	80.419	18.98	0.1136	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			85.68060	68.778	14.07	0.1182	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,907.91080	2,006.303	15.42	0.9606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			23.81080	20.603	15.42	0.0394	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			671.06640	601.985	15.63	0.5357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			395.16640	427.685	15.63	0.4643	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			250.41040	212.034	14.48	0.2785	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			774.51040	837.734	14.48	0.7215	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,489.92670	2,392.054	19.37	0.9040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			64.02670	67.754	19.37	0.0960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,523.17240	1,432.670	17.70	0.7844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			157.27240	168.370	17.70	0.2156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			108.06960	87.943	14.14	0.1436	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,132.16960	1,213.643	14.14	0.8564	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,740.30300	3,639.271	21.39	0.9624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			24.40300	24.971	21.39	0.0376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			799.50490	864.227	14.42	0.7340	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			235.40490	198.527	14.42	0.2660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,096.93810	1,013.973	16.73	0.6878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			241.03810	259.673	16.73	0.3122	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			133.31580	143.171	18.03	0.1871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,689.21580	1,597.471	18.03	0.8129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			426.61750	461.841	15.46	0.4917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			612.51750	546.141	15.46	0.5083	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			132.16680	141.915	18.05	0.1857	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,698.06680	1,606.215	18.05	0.8143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			134.47550	144.436	18.02	0.1886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,680.37550	1,588.736	18.02	0.8114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			430.25370	465.791	15.44	0.4948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			606.15370	540.091	15.44	0.5052	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,360.21910	1,271.880	17.34	0.7522	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			184.31910	197.580	17.34	0.2478	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,339.62700	1,429.347	14.13	0.9040	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	12.25	Put			65.52700	53.647	14.13	0.0960	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			2,068.93770	1,973.563	18.68	0.8644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			93.03770	99.263	18.68	0.1356	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,537.37820	2,439.294	19.45	0.9076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			61.47820	64.994	19.45	0.0924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,382.91920	1,475.402	14.23	0.9105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			58.81920	49.702	14.23	0.0895	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			398.54520	431.361	15.61	0.4673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			664.44520	595.661	15.61	0.5327	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,627.56390	1,536.582	17.93	0.8026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			141.66390	152.282	17.93	0.1974	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			2,050.52390	1,955.291	18.65	0.8623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			94.62390	100.991	18.65	0.1377	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			657.85520	589.366	15.59	0.5297	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			401.95520	435.066	15.59	0.4703	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			1,057.35740	975.379	16.64	0.6765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			251.45740	271.079	16.64	0.3235	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			993.28620	1,069.418	14.25	0.8129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			149.18620	123.718	14.25	0.1871	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,226.55820	2,130.101	18.94	0.8810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			80.65820	85.801	18.94	0.1190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			532.09720	578.686	15.08	0.5750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			457.99720	402.986	15.08	0.4250	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,254.56630	2,157.936	18.99	0.8838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			78.66630	83.636	18.99	0.1162	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,292.90740	1,205.768	17.19	0.7374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			197.00740	211.468	17.19	0.2626	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,472.88460	1,568.312	14.45	0.9223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			48.78460	42.612	14.45	0.0777	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,751.38410	1,658.926	18.14	0.8226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			125.48410	134.626	18.14	0.1774	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,284.55940	1,197.576	17.17	0.7355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			198.65940	213.276	17.17	0.2645	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,547.25100	1,643.334	14.61	0.9307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			43.15100	37.634	14.61	0.0693	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			647.18380	702.151	14.77	0.6506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			343.08380	296.451	14.77	0.3494	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,565.94120	1,662.178	14.66	0.9327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			41.84120	36.478	14.66	0.0673	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,402.74130	1,313.697	17.44	0.7611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			176.84130	189.397	17.44	0.2389	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,276.22380	1,189.400	17.15	0.7335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			200.32380	215.100	17.15	0.2665	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			714.51070	773.975	14.61	0.6897	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			290.41070	248.275	14.61	0.3103	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,145.02780	1,060.935	16.85	0.7009	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			229.12780	246.635	16.85	0.2991	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			904.00390	826.331	16.26	0.6278	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			298.10390	322.031	16.26	0.3722	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,480.10520	1,389.874	17.61	0.7763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			164.20520	175.574	17.61	0.2237	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			941.89800	1,015.811	14.29	0.7944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			167.79800	140.111	14.29	0.2056	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,659.93790	1,756.883	14.87	0.9418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			35.83790	31.183	14.87	0.0582	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			357.04350	309.293	14.81	0.3592	0.00	0	37,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			631.14350	684.993	14.81	0.6408	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,802.43730	1,900.280	15.19	0.9534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			28.33730	24.580	15.19	0.0466	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			485.33160	428.563	15.14	0.4413	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			509.43160	554.263	15.14	0.5587	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			773.57560	700.335	15.92	0.5793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			347.67560	376.035	15.92	0.4207	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,030.91200	1,108.583	14.22	0.8256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			136.81200	112.883	14.22	0.1744	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			809.03100	734.500	16.01	0.5932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			333.13100	360.200	16.01	0.4068	2,701,498.50	7,500	21,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			333.95520	288.065	14.74	0.3428	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			658.05520	713.765	14.74	0.6572	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,618.80210	1,527.931	17.91	0.8011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			142.90210	153.631	17.91	0.1989	2,304,460.50	15,000	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,229.78060	1,314.478	14.07	0.8818	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			624.62510	676.466	14.86	0.6259	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			388.52510	338.666	14.86	0.3741	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,327.64650	1,240.291	17.21	0.7366	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			203.74650	218.091	17.21	0.2634	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			341.48650	295.305	14.73	0.3421	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			677.58650	733.104	14.73	0.6579	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,403.42950	1,314.807	17.38	0.7527	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			189.52950	202.607	17.38	0.2473	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,418.84180	3,317.671	20.74	0.9415	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			42.04180	42.871	20.74	0.0585	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			819.30310	882.326	14.41	0.7201	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			266.10310	227.126	14.41	0.2799	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			979.22750	900.316	16.28	0.6333	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			312.42750	335.516	16.28	0.3667	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			682.89190	614.913	15.53	0.5230	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			436.09190	470.113	15.53	0.4770	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,056.10200	3,954.312	21.92	0.9596	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			29.30200	29.512	21.92	0.0404	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			231.17680	196.676	14.32	0.2513	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			887.77680	955.276	14.32	0.7487	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	18/01/2019	Foreign Exchange Option	12.66	Put			174.08110	146.772	14.21	0.1938	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,098.08110	1,173.072	14.21	0.8062	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			274.14630	237.036	14.38	0.2685	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			928.64630	994.136	14.38	0.7315	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,114.61370	1,033.696	16.45	0.6401	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			340.81370	362.496	16.45	0.3599	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			221.59560	190.044	14.28	0.2280	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,037.79560	1,108.844	14.28	0.7720	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			900.58860	963.321	14.42	0.7183	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			294.38860	254.521	14.42	0.2817	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,702.17790	1,611.896	17.65	0.7519	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			230.67790	243.197	17.65	0.2481	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			971.03370	1,034.955	14.46	0.7176	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			316.73370	277.655	14.46	0.2824	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,231.85970	1,149.982	16.63	0.6441	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			366.15970	387.282	16.63	0.3559	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			256.63500	223.319	14.35	0.2416	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,080.93500	1,150.619	14.35	0.7584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			533.47080	566.415	15.86	0.4645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			898.17080	827.915	15.86	0.5355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,945.58270	2,037.479	14.00	0.9299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			60.28270	48.979	14.00	0.0701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,717.61170	1,805.045	14.04	0.8985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			92.31170	76.545	14.04	0.1015	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			536.93670	483.293	15.01	0.3935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			772.23670	821.793	15.01	0.6065	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,220.24800	2,316.165	13.95	0.9568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			34.94800	27.665	13.95	0.0432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,361.10060	3,463.902	16.00	0.9910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.80060	5.401	16.00	0.0090	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,999.61290	2,092.410	13.99	0.9361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			54.31290	43.910	13.99	0.0639	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,205.96680	1,126.249	16.52	0.6231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			411.26680	434.749	16.52	0.3769	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,172.92940	1,244.150	14.32	0.7725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			247.62940	215.650	14.32	0.2275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			641.01230	681.962	15.41	0.5333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			705.71230	643.462	15.41	0.4667	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,586.32060	1,498.705	17.31	0.7032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			311.62060	327.205	17.31	0.2968	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,784.84530	1,696.554	17.70	0.7368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			270.14530	285.054	17.70	0.2632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			767.47630	816.753	15.02	0.6040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			542.17630	488.253	15.02	0.3960	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,996.70000	1,905.727	18.00	0.7692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			232.00000	244.227	18.00	0.2308	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		1,072.79770	997.014	16.24	0.5881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		458.09770	485.514	16.24	0.4119	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		2,074.43700	1,982.603	18.11	0.7799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		219.73700	231.103	18.11	0.2201	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,383.94660	1,462.043	14.13	0.8323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		168.64660	143.543	14.13	0.1677	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		599.25680	636.878	15.56	0.5074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		773.95680	708.378	15.56	0.4926	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		251.05200	264.617	17.85	0.2472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,885.75200	1,796.117	17.85	0.7528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		249.52890	262.987	17.86	0.2459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,894.22890	1,804.487	17.86	0.7541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		252.58520	266.261	17.83	0.2485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,877.28520	1,787.761	17.83	0.7515	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		120.40830	101.164	14.05	0.1252	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,611.20830	1,695.264	14.05	0.8748	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,355.15270	1,272.767	16.81	0.6486	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		389.45270	410.367	16.81	0.3514	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		337.49330	299.564	14.50	0.2823	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,041.79330	1,107.164	14.50	0.7177	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		360.14860	319.598	14.53	0.2935	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,021.34860	1,084.098	14.53	0.7065	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		585.73750	532.009	15.07	0.3912	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		855.13750	905.109	15.07	0.6088	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,491.73210	1,408.792	16.98	0.6540	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		411.13210	431.892	16.98	0.3460	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		329.92390	293.833	14.48	0.2641	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,169.32390	1,236.933	14.48	0.7359	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,118.40820	1,184.162	14.53	0.7188	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		359.00820	321.062	14.53	0.2812	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,191.77430	1,257.886	14.59	0.7200	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		378.77430	341.086	14.59	0.2800	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,627.43810	1,544.118	17.16	0.6592	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		430.43810	450.918	17.16	0.3408	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		434.80230	392.648	14.67	0.3087	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,107.80230	1,169.448	14.67	0.6913	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		133.25820	112.469	13.77	0.1235	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		1,811.45820	1,894.469	13.77	0.8765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,377.13870	2,286.946	18.23	0.7590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		294.33870	308.046	18.23	0.2410	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		807.14630	850.431	15.51	0.5507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		799.94630	739.331	15.51	0.4493	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		2,064.12570	1,977.095	17.82	0.7192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		311.58110	326.244	18.10	0.2532	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,084.03020	1,141.809	14.76	0.6724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		486.83020	440.709	14.76	0.3276	0.00	0	30,000

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	14.82	Put			1,479.22690	1,399.352	16.84	0.6236	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			496.42690	520.452	16.84	0.3764	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,236.95700	1,303.644	14.60	0.7247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			556.56930	584.639	16.50	0.4139	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			437.94430	397.326	14.69	0.3053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,145.14430	1,208.426	14.69	0.6947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,387.50280	1,459.351	14.46	0.7688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			300.30280	268.251	14.46	0.2312	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,274.38110	2,185.144	18.10	0.7468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,157.59010	3,259.252	13.29	0.9869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			10.39010	8.152	13.29	0.0131	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,725.09680	1,804.075	13.89	0.8537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			167.89680	142.975	13.89	0.1463	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,299.36930	1,223.539	16.50	0.5861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,142.79050	1,071.014	16.21	0.5488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			0.00000	788.618	15.70	0.5213	197,154.40	250	250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			616.93490	648.870	16.22	0.4494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,149.73490	1,077.770	16.22	0.5506	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			613.89560	645.648	16.23	0.4477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,156.69560	1,084.548	16.23	0.5523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			619.99050	652.114	16.21	0.4512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			351.32570	368.195	17.82	0.2808	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			787.18450	829.294	15.57	0.5408	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			829.98450	768.194	15.57	0.4592	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,122.45270	2,034.768	17.90	0.7272	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			339.65270	355.868	17.90	0.2728	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			0.00000	827.518	15.70	0.4787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			379.75700	342.544	14.60	0.2753	0.00	0	911
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			394.78030	357.356	14.62	0.2784	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,256.18030	1,322.756	14.62	0.7216	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,753.38070	1,669.818	17.29	0.6644	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			444.78070	465.218	17.29	0.3356	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			472.31090	429.408	14.72	0.3152	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,148.91090	1,210.008	14.72	0.6848	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,824.37580	2,731.702	18.74	0.7943	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			254.47580	265.802	18.74	0.2057	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,018.72750	1,071.569	15.02	0.6326	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			598.62750	547.469	15.02	0.3674	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			411.89700	374.815	14.65	0.2763	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,330.39700	1,397.415	14.65	0.7237	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,885.30700	1,802.259	17.42	0.6677	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			463.80700	484.859	17.42	0.3323	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			509.92880	466.197	14.79	0.3209	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,190.12880	1,250.497	14.79	0.6791	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,027.20260	1,944.198	17.63	0.6717	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			480.40260	502.198	17.63	0.3283	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	30/08/2019	Foreign Exchange Option	13.00	Put		429.13390	392.159	14.75	0.2744	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,402.33390	1,470.159	14.75	0.7256	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		548.96170	505.636	14.93	0.3256	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,237.76170	1,299.236	14.93	0.6744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,309.46710	2,223.554	18.01	0.6998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		444.16710	463.654	18.01	0.3002	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,193.32490	1,248.810	15.08	0.6500	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		628.62490	578.710	15.08	0.3500	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,271.39490	3,376.307	13.17	0.9787	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		16.69490	16.207	13.17	0.0213	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,771.01250	1,845.804	14.22	0.8114	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		266.31250	235.704	14.22	0.1886	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,188.34730	1,243.614	15.10	0.6482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		633.64730	583.514	15.10	0.3518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,183.39000	1,238.439	15.11	0.6464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		638.69000	588.338	15.11	0.3536	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		444.94730	408.390	14.83	0.2721	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,475.64730	1,544.890	14.83	0.7279	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		2,152.27450	2,068.467	17.81	0.6725	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		502.97450	524.967	17.81	0.3275	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		582.97650	539.146	15.06	0.3280	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,287.37650	1,349.346	15.06	0.6720	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		624.09560	579.234	15.17	0.3334	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,322.19560	1,384.135	15.17	0.6666	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,547.80170	1,618.125	14.90	0.7303	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		459.70170	423.224	14.90	0.2697	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,301.20020	2,216.376	18.00	0.6763	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		519.30020	541.276	18.00	0.3237	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		472.28540	435.724	14.95	0.2673	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,614.08540	1,685.424	14.95	0.7327	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,425.68650	2,340.345	18.16	0.6776	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		537.48650	560.045	18.16	0.3224	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		661.26860	615.286	15.27	0.3361	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,368.66860	1,430.586	15.27	0.6639	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,989.15540	5,892.267	21.36	0.8911	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		156.95540	168.367	21.36	0.1089	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		602.91600	628.503	17.93	0.3501	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,245.11600	2,162.403	17.93	0.6499	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		600.88570	626.371	17.94	0.3491	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,253.08570	2,170.271	17.94	0.6509	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		604.95470	630.644	17.92	0.3511	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,237.15470	2,154.544	17.92	0.6489	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,564.74840	2,478.702	18.32	0.6795	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		555.84840	578.702	18.32	0.3205	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		484.47040	448.807	15.00	0.2646	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,685.57040	1,758.807	15.00	0.7354	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	02/01/2020	Foreign Exchange Option	13.49	Put			697.79610	651.382	15.38	0.3387	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,412.59610	1,475.182	15.38	0.6613	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			732.73490	685.587	15.46	0.3412	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,451.33490	1,514.087	15.46	0.6588	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			767.01200	719.634	15.54	0.3431	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,493.01200	1,556.634	15.54	0.6569	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			801.07120	753.254	15.62	0.3447	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,534.57120	1,598.754	15.62	0.6553	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			833.16230	783.689	15.66	0.3467	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,566.66230	1,630.089	15.66	0.6533	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			867.93520	816.956	15.73	0.3475	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,614.43520	1,677.456	15.73	0.6525	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,740.00860	1,668.865	17.13	0.5156	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,081.92990	1,125.050	17.14	0.4833	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,746.92990	1,675.650	17.14	0.5167	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,078.85380	1,121.844	17.15	0.4822	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,753.85380	1,682.445	17.15	0.5178	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,085.00860	1,128.265	17.13	0.4844	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,883.21930	1,810.676	17.29	0.5239	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,103.51930	1,146.876	17.29	0.4761	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,208.20270	1,253.464	17.30	0.4933	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,864.50270	1,793.164	17.30	0.5067	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,205.09070	1,250.221	17.31	0.4923	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,871.39070	1,799.921	17.31	0.5077	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,211.32440	1,256.709	17.30	0.4943	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,857.62440	1,786.409	17.30	0.5057	0.00	0	0
Total \$ / R Option												10,840,444.37	47,850	3,142,483
Total \$ / R												1,067,629,686.77	125,292	3,839,419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.47390		13.37370			0.0000	0.00	0	355
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.62570		13.52410			0.0000	0.00	0	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.78850		13.68530			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.94110		13.83720			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	380
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			9,724.78950	11,065.042	16.52	0.2520	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			73,354.78950	64,675.042	16.52	0.7480	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			9,557.29670	10,873.215	16.55	0.2483	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			74,187.29670	65,483.215	16.55	0.7517	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			9,895.10860	11,260.115	16.49	0.2557	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			72,525.10860	63,870.115	16.49	0.7443	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			222,655.81500	213,010.068	18.94	0.8810	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			8,065.81500	8,580.068	18.94	0.1190	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			12,018.96390	12,884.792	18.22	0.1707	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			179,608.96390	170,314.792	18.22	0.8293	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	14/12/2018	Foreign Exchange Option	15.21	Call			11,915.79100	12,772.514	18.23	0.1694	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			180,505.79100	171,202.514	18.23	0.8306	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			12,122.88560	12,998.314	18.20	0.1720	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			178,712.88560	169,428.314	18.20	0.8280	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			54,003.46520	57,345.108	15.83	0.4689	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			88,473.46520	81,495.108	15.83	0.5311	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			53,674.45290	56,991.987	15.84	0.4667	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			89,144.45290	82,141.987	15.84	0.5333	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			54,334.97880	57,699.990	15.81	0.4711	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			87,804.97880	80,849.990	15.81	0.5289	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			61,683.88810	64,888.532	16.22	0.4494	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			114,963.88810	107,778.532	16.22	0.5506	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			61,379.96310	64,566.347	16.23	0.4477	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			115,659.96310	108,456.347	16.23	0.5523	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			61,989.43720	65,212.931	16.21	0.4512	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			114,269.43720	107,102.931	16.21	0.5488	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	380
£ / R	On	17/09/2018	Foreign Exchange Future			17.46400		17.44030			0.0000	131,346,744.00	7,521	204,349
£ / R	On	28/09/2018	Foreign Exchange Future			17.49690		17.47290			0.0000	0.00	0	14
£ / R	On	14/12/2018	Foreign Exchange Future			17.73040		17.70670			0.0000	0.00	0	14,284
£ / R	On	18/03/2019	Foreign Exchange Future			18.02900		18.00330			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.30860		18.28310			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			18.62070		18.59380			0.0000	0.00	0	895
Total £ / R Future												131,346,744.00	7,521	230,630
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			98.96970	99.681	15.15	0.2030	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			908.66970	885.681	15.15	0.7970	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			97.39170	98.055	15.17	0.2003	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			917.09170	894.055	15.17	0.7997	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			100.57310	101.332	15.14	0.2058	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			900.27310	877.332	15.14	0.7942	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			303.89580	311.080	14.33	0.4474	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			480.99580	464.180	14.33	0.5526	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			300.11060	307.195	14.34	0.4434	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			487.21060	470.294	14.34	0.5566	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			307.71720	315.003	14.32	0.4514	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			474.81720	458.103	14.32	0.5486	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			442.88970	452.211	14.72	0.4194	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			856.18970	841.811	14.72	0.5806	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			439.48780	448.741	14.73	0.4170	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			862.78780	848.341	14.73	0.5830	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			446.31450	455.704	14.71	0.4217	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			849.61450	835.304	14.71	0.5783	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			717.45300	729.694	15.13	0.4734	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,014.15300	1,000.694	15.13	0.5266	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			713.63310	725.814	15.14	0.4716	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,020.33310	1,006.814	15.14	0.5284	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			721.29080	733.592	15.12	0.4752	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,007.99080	994.592	15.12	0.5248	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			910.81360	924.736	15.84	0.4818	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,257.71360	1,246.136	15.84	0.5182	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			906.99870	920.869	15.84	0.4804	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,263.89870	1,252.269	15.84	0.5196	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			914.64960	928.618	15.83	0.4832	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,251.54960	1,240.018	15.83	0.5168	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,166.43440	1,179.327	16.23	0.5093	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,392.63440	1,378.627	16.23	0.4907	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,162.43020	1,175.281	16.23	0.5081	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,398.63020	1,384.581	16.23	0.4919	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,170.45090	1,183.386	16.22	0.5105	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,386.65090	1,372.686	16.22	0.4895	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												131,346,744.00	7,521	230,630
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12060		0.12010			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12100		0.12000			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12124		0.12065			0.0000	27,885.66	230	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12340		0.12281			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12589		0.12527			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12823		0.12760			0.0000	0.00	0	0
Total ¥ / R Future												27,885.66	230	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			343.65150	359.800	31.76	0.5426	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			333.65150	299.800	31.76	0.4574	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			79.93740	78.473	34.81	0.1681	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			1,069.93740	1,018.473	34.81	0.8319	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			1,036.97030	1,081.669	28.72	0.9352	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			26.97030	21.668	28.72	0.0648	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			0.00000	29.393	23.48	0.0768	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			0.00000	410.971	25.61	0.5590	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			0.00000	310.971	25.61	0.4410	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			0.00000	104.213	27.75	0.1986	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			0.00000	1,004.213	27.75	0.8014	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			0.00000	1,129.393	23.48	0.9232	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			53.71170	58.750	19.13	0.1487	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			988.31170	934.550	19.13	0.8513	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			17.84410	18.018	24.42	0.0450	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,952.44410	1,893.818	24.42	0.9550	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			299.51590	325.915	15.87	0.5863	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			234.11590	201.715	15.87	0.4137	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			625.54710	660.046	16.24	0.6320	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			344.44710	319.646	16.24	0.3680	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			269.27700	287.434	18.45	0.3380	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			988.17700	947.034	18.45	0.6620	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,316.20660	1,374.861	13.70	0.9260	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			35.10660	34.461	13.70	0.0740	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			986.96970	1,038.260	18.36	0.6573	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			459.96970	449.160	18.36	0.3427	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			538.63030	575.881	19.12	0.4445	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			1,011.63030	986.781	19.12	0.5555	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,669.36350	1,729.827	17.61	0.8525	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			142.36350	140.727	17.61	0.1475	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			738.08200	769.055	17.97	0.5002	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			977.68200	946.355	17.97	0.4998	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			452.93010	473.990	19.22	0.3425	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,692.53010	1,651.290	19.22	0.6575	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,179.44740	1,222.103	16.17	0.6979	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			419.04740	399.403	16.17	0.3021	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												27,885.66	230	115
€ / R	On	07/09/2018	Foreign Exchange Future			15.58480		15.51740			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.59770		15.53010			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.61690		15.54930			0.0000	796,461.90	51	130,825
€ / R	On	25/09/2018	Foreign Exchange Future			15.64260		15.57480			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.90290		15.83420			0.0000	1,113,203.00	70	35,433
€ / R	On	18/03/2019	Foreign Exchange Future			16.22510		16.15370			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.53210		16.45970			0.0000	0.00	0	5,256
Total € / R Future												1,909,664.90	121	176,234
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			326.36110	274.682	13.93	0.5136	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			223.76110	239.482	13.93	0.4864	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			332.77390	282.022	13.84	0.5044	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			242.87390	259.722	13.84	0.4956	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			602.92870	542.231	14.69	0.6777	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,253.43270	1,185.344	16.25	0.8950	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			42.73270	42.244	16.25	0.1050	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			2.07960	1.783	24.95	0.0044	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			23.16600	22.095	16.89	0.0588	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,583.86600	1,515.195	16.89	0.9412	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,312.64810	1,377.746	15.00	0.9660	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			13.34810	10.846	15.00	0.0340	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			152.22870	159.131	14.69	0.3223	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	17.12	Put			1,593.47830	1,524.788	16.91	0.9422	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			23.56110	22.510	16.87	0.0598	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,574.26110	1,505.610	16.87	0.9402	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			192.58260	203.007	14.35	0.3897	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			493.28260	436.107	14.35	0.6103	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,012.77960	3,944.883	24.95	0.9956	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,080.90230	6,013.311	28.91	0.9995	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.20230	0.211	28.91	0.0005	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,051.61190	2,118.550	17.12	0.9944	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			2.31190	1.650	17.12	0.0056	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			22.77830	21.688	16.91	0.0578	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			677.35660	615.880	14.83	0.6867	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			162.15660	168.480	14.83	0.3133	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,169.92290	2,104.736	17.23	0.8641	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			105.85900	109.466	17.21	0.1380	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,151.65900	2,086.566	17.21	0.8620	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			104.98620	108.547	17.22	0.1370	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,160.78620	2,095.647	17.22	0.8630	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			104.12290	107.636	17.23	0.1359	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			741.27890	777.485	14.43	0.5432	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			717.57890	682.385	14.43	0.4568	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			645.01890	612.129	14.29	0.4283	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			798.71890	837.229	14.29	0.5717	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			737.01690	773.044	14.44	0.5410	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			723.31690	687.944	14.44	0.4590	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			732.77710	768.630	14.45	0.5389	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			729.07710	693.530	14.45	0.4611	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			736.57750	769.813	15.09	0.4700	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,146.87750	1,107.713	15.09	0.5300	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			733.23700	766.346	15.10	0.4684	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,153.53700	1,114.246	15.10	0.5316	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			739.92780	773.295	15.08	0.4717	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,140.22780	1,101.195	15.08	0.5283	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												1,909,664.90	121	467,090
AUS / R	On	17/09/2018	Foreign Exchange Future			9.95410		9.89860			0.0000	1,343,803.50	135	12,187
AUS / R	On	14/12/2018	Foreign Exchange Future			10.06990		10.01410			0.0000	0.00	0	11,417
AUS / R	On	18/03/2019	Foreign Exchange Future			10.19910		10.14220			0.0000	0.00	0	400
AUS / R	On	14/06/2019	Foreign Exchange Future			10.32430		10.26700			0.0000	0.00	0	4,929
Total AUS / R Future												1,343,803.50	135	28,933
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,234.03120	1,178.400	14.87	0.9857	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			2.77840	2.649	14.79	0.0152	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,214.17840	1,158.549	14.79	0.9848	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			2.70370	2.573	14.83	0.0148	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,224.10370	1,168.473	14.83	0.9852	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			2.63120	2.500	14.87	0.0143	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			20.52300	21.673	13.96	0.0616	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,496.42300	1,441.773	13.96	0.9384	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			21.33620	22.557	13.94	0.0639	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,477.23620	1,422.657	13.94	0.9361	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			20.92570	22.110	13.95	0.0627	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,486.82570	1,432.210	13.95	0.9373	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			290.62000	308.110	11.93	0.4520	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			508.42000	469.010	11.93	0.5480	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			287.27000	304.532	11.95	0.4480	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			515.07000	475.432	11.95	0.5520	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			294.00370	311.731	11.92	0.4559	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			501.80370	462.631	11.92	0.5441	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			982.61290	936.457	13.32	0.6774	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			237.52540	248.559	13.34	0.3203	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			990.52540	944.259	13.34	0.6797	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			241.71700	252.976	13.31	0.3250	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			974.71700	928.676	13.31	0.6750	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			239.61290	250.757	13.32	0.3226	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,343,803.50	135	28,933
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.49780		10.43980			0.0000	52,489.00	5	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.63850		10.57940			0.0000	0.00	0	0
Total CAD/ R Future												52,489.00	5	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			988.57510	1,041.229	11.83	0.9305	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			28.77510	23.429	11.83	0.0695	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			979.53350	1,032.036	11.84	0.9284	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			29.73350	24.236	11.84	0.0716	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			997.64280	1,050.444	11.83	0.9324	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			27.84280	22.644	11.83	0.0676	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			372.25870	390.683	13.03	0.4869	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			522.85870	482.183	13.03	0.5131	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			368.62670	386.832	13.05	0.4833	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			529.22670	488.332	13.05	0.5167	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			375.92480	394.573	13.01	0.4905	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			516.52480	476.073	13.01	0.5095	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												52,489.00	5	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			405.90540		407.08380			0.0000	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CC01 Future												0.00	0	25,000
Total CF CANDO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			13.56170		13.51460			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			13.82240		13.77500			0.0000	0.00	0	650
CHF / R	On	18/03/2019	Foreign Exchange Future			14.11710		14.06820			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.39840		14.34920			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,775
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			17.12040	15.060	17.67	0.0459	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,532.52040	1,483.360	17.67	0.9541	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			16.91020	14.869	17.71	0.0453	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,542.31020	1,493.169	17.71	0.9547	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			16.70340	14.682	17.76	0.0447	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,552.10340	1,502.981	17.76	0.9553	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			803.04420	834.334	14.47	0.7150	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			238.04420	221.935	14.47	0.2850	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			796.46530	827.540	14.47	0.7120	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			241.46530	225.140	14.47	0.2880	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			809.65840	841.158	14.47	0.7179	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			234.65840	218.758	14.47	0.2821	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			508.21590	527.520	15.54	0.4413	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			920.01590	890.420	15.54	0.5587	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			514.73760	534.286	15.51	0.4456	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			906.53760	877.186	15.51	0.5544	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			511.46860	530.893	15.53	0.4435	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			913.26860	883.793	15.53	0.5565	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			672.49410	699.937	15.86	0.4692	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,043.29410	1,021.537	15.86	0.5308	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			669.12690	696.456	15.88	0.4674	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,049.92690	1,028.056	15.88	0.5326	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			665.77710	692.993	15.89	0.4657	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,056.57710	1,034.593	15.89	0.5343	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,775
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95910		1.95320			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.97860		1.97300			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			1.99940		1.99370			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01890		2.01320			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			13.53960	15.044	15.21	0.0379	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,981.53960	1,924.044	15.21	0.9621	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			19.19530	21.065	14.90	0.0516	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,787.19530	1,730.065	14.90	0.9484	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			16.12220	17.799	15.06	0.0442	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,884.12220	1,826.799	15.06	0.9558	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			940.69430	970.541	12.15	0.6995	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			310.69430	284.541	12.15	0.3005	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			875.87650	906.393	12.19	0.6735	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			345.87650	320.393	12.19	0.3265	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,008.08970	1,037.431	12.10	0.7248	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			278.08970	251.431	12.10	0.2752	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			510.72050	521.365	13.58	0.3752	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,373.72050	1,327.365	13.58	0.6248	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			483.50430	493.244	13.66	0.3592	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,446.50430	1,399.244	13.66	0.6408	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			457.69020	466.573	13.74	0.3438	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,520.69020	1,472.573	13.74	0.6562	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,181.34620	1,200.955	13.49	0.5864	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			849.34620	811.955	13.49	0.4136	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,131.38150	1,149.826	13.52	0.5706	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			899.38150	860.826	13.52	0.4294	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,232.93870	1,253.724	13.47	0.6022	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			800.93870	764.724	13.47	0.3978	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			180.00000		180.00000			0.0000	4,500,000,000.00	25,000	25,000
Total CURRENCY CANDO CX05 Future												4,500,000,000.00	25,000	25,000
Total CURRENCY CANDO CX05												4,500,000,000.00	25,000	25,000
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10050		2.09090			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14080		2.13070			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.18450		2.17440			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22670		2.21650			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	480
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			21.76440	16.411	17.79	0.0336	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,612.76440	2,511.411	17.79	0.9664	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			19.87710	14.921	18.04	0.0305	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,710.87710	2,609.921	18.04	0.9695	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			18.18530	13.597	18.29	0.0278	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,809.18530	2,708.597	18.29	0.9722	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			888.91240	943.887	13.09	0.6355	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			481.91240	435.887	13.09	0.3645	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			835.01570	886.524	13.13	0.6121	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			528.01570	478.524	13.13	0.3879	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			945.27440	1,003.692	13.05	0.6587	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			438.27440	395.692	13.05	0.3413	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,419.60240	1,344.623	14.19	0.5833	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			634.04580	657.971	14.26	0.4020	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,490.04580	1,412.971	14.26	0.5980	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			695.55990	722.707	14.11	0.4319	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,351.55990	1,277.707	14.11	0.5681	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			663.60240	689.623	14.19	0.4167	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			785.35240	739.344	13.92	0.3546	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,496.40690	1,547.994	13.92	0.6318	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			831.40690	780.994	13.92	0.3682	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,443.94200	1,494.351	13.97	0.6179	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			878.94200	827.351	13.97	0.3821	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,550.35240	1,606.344	13.92	0.6454	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	480
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.71850		1.70570			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.74090		1.72770			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76450		1.75090			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78630		1.77260			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			48.12970	54.252	17.49	0.1125	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,491.12970	1,369.252	17.49	0.8875	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			41.53220	46.567	17.65	0.0983	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,584.53220	1,461.567	17.65	0.9017	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			55.73530	63.047	17.31	0.1283	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,398.73530	1,278.047	17.31	0.8717	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,769.26170	1,885.797	14.91	0.8993	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			92.26170	76.797	14.91	0.1007	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,680.78300	1,794.996	14.75	0.8884	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			103.78300	85.996	14.75	0.1116	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,593.54960	1,705.202	14.58	0.8765	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			116.54960	96.202	14.58	0.1235	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			701.42210	748.005	15.67	0.4778	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,092.42210	1,003.005	15.67	0.5222	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			667.73690	711.801	15.77	0.4604	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,158.73690	1,066.801	15.77	0.5396	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			736.77280	785.973	15.56	0.4957	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			1,027.77280	940.973	15.56	0.5043	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,080.92950	1,141.018	15.37	0.5696	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			954.92950	878.018	15.37	0.4304	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,038.59390	1,096.418	15.46	0.5539	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,012.59390	933.418	15.46	0.4461	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,124.88990	1,187.289	15.27	0.5855	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			898.88990	824.289	15.27	0.4145	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			0.13320		0.13240			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13240		0.13170			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13190		0.13110			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13100		0.13030			0.0000	0.00	0	1,093
Total KES / R Future												0.00	0	1,655
Total KES / R												0.00	0	1,655
NOK/R	On	17/09/2018	Foreign Exchange Future			1.63830		1.62830			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.66260		1.65250			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68880		1.67850			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71370		1.70350			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			9.06840		9.02840			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.17360		9.13310			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.29190		9.25050			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.40620		9.36470			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			6.58480	6.958	14.78	0.0388	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			898.18480	858.558	14.78	0.9612	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			6.33220	6.680	14.81	0.0374	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			907.93220	868.280	14.81	0.9626	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			6.08890	6.412	14.83	0.0360	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			917.68890	878.012	14.83	0.9640	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			379.97230	404.656	12.31	0.6565	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			176.87230	161.056	12.31	0.3435	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			374.10590	398.494	12.32	0.6509	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			181.00590	164.894	12.32	0.3491	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			385.89880	410.874	12.31	0.6622	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			172.79880	157.274	12.31	0.3378	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			562.30200	530.943	13.41	0.5786	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			279.20290	289.556	13.38	0.4290	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			548.70290	517.656	13.38	0.5710	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			275.98500	286.180	13.40	0.4252	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			555.48500	524.280	13.40	0.5748	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			272.80200	282.843	13.41	0.4214	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			292.78950	297.062	14.42	0.3699	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			848.08950	810.862	14.42	0.6301	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			290.24260	294.438	14.44	0.3673	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			855.54260	818.238	14.44	0.6327	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			295.35970	299.715	14.41	0.3725	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			840.65970	803.514	14.41	0.6275	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			1.29650		1.29410			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30480		1.30250			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31450		1.31210			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32290		1.32050			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			759.00000	735.000		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			859.00000	835.000		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			659.00000	635.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			425.00000	448.000		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			325.00000	348.000		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			525.00000	548.000		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	255.000		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	355.000		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	155.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			5.00000	29.000		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	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			95.00000	71.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			105.00000	129.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £	On 17/09/2018	Foreign Exchange Future				1.29610		1.30410			0.0000	0.00	0	14
Total QUANTO £ / \$ Future												0.00	0	14
Total QUANTO £ / \$												0.00	0	14
QUANTO €	On 17/09/2018	Foreign Exchange Future				1.15900		1.16270			0.0000	23,180.00	20	210
Total QUANTO € / \$ Future												23,180.00	20	210
Total QUANTO € / \$												23,180.00	20	210
R / ¥	On 23/08/2018	Foreign Exchange Future				8.28900	0.12031	8.32940			0.0000	0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Future				8.26600	0.12031	8.26210			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.70	Put			0.12031	0.00000	4,203.747	15.49	0.9237	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.70	Call			0.12031	0.00000	93.747	15.49	0.0763	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.27	Put			0.12031	1,004.95210	1,086.290	16.54	0.4673	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.27	Call			0.12031	1,598.95210	1,276.290	16.54	0.5327	0.00	0	13,000
R / ¥	On 23/08/2018	Foreign Exchange Option	8.07	Call			0.12031	3,046.88740	2,656.488	18.08	0.7599	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.07	Put			0.12031	452.88740	466.488	18.08	0.2401	0.00	0	13,000
R / ¥	On 23/08/2018	Foreign Exchange Option	8.30	Call			0.12031	1,417.45800	1,110.339	16.31	0.4920	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.30	Put			0.12031	1,123.45800	1,220.339	16.31	0.5080	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.35	Put			0.12031	1,359.03620	1,491.154	16.21	0.5762	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.35	Call			0.12031	1,153.03620	881.154	16.21	0.4238	0.00	0	20,000
R / ¥	On 23/08/2018	Foreign Exchange Option	8.31	Call			0.12031	1,362.06740	1,061.775	16.29	0.4783	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.31	Put			0.12031	1,168.06740	1,271.775	16.29	0.5217	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.32	Call			0.12031	1,307.92320	1,014.571	16.27	0.4646	0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.32	Put			0.12031	1,213.92320	1,324.571	16.27	0.5354	0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Option	8.26	Put			0.12031	0.00000	1,533.083	16.27	0.4844	0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Option	8.26	Call			0.12031	0.00000	1,593.083	16.27	0.5156	7,965,412.50	50,000	25,000
Total R / ¥ Option												7,965,412.50	50,000	71,000
Total R / ¥												7,965,412.50	50,000	71,000
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.24800	0.12031	8.28820			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			0.12031	593.49860	484.266	15.10	0.2081	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put			0.12031	3,811.49860	4,104.266	15.10	0.7919	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call			0.12031	568.57080	462.891	15.07	0.2012	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put			0.12031	3,886.57080	4,182.891	15.07	0.7988	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call			0.12031	619.19900	506.354	15.13	0.2151	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put			0.12031	3,737.19900	4,026.354	15.13	0.7849	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call			0.12031	2,553.38270	2,261.904	16.62	0.5780	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put			0.12031	1,371.38270	1,481.904	16.62	0.4220	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 R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.85060		9.79960			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.98370		9.93120			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.12930		10.07530			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.26710		10.21270			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			95.88550	108.432	12.88	0.3735	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			296.28550	257.832	12.88	0.6265	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			93.13740	105.312	12.91	0.3652	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			303.53740	264.712	12.91	0.6348	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			98.70510	111.633	12.85	0.3818	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			289.10510	251.033	12.85	0.6182	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			647.51040	688.004	12.19	0.8182	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			86.31040	74.304	12.19	0.1818	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			639.79270	680.052	12.19	0.8143	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			88.59270	76.352	12.19	0.1857	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			655.27200	695.996	12.19	0.8221	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			84.07200	72.296	12.19	0.1779	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			312.24640	327.633	13.28	0.4420	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			576.94640	538.333	13.28	0.5580	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			308.98030	324.173	13.30	0.4385	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			583.68030	544.873	13.30	0.5615	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			315.54860	331.129	13.27	0.4456	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			570.24860	531.829	13.27	0.5544	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			603.57220	627.997	13.08	0.6065	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			400.87220	370.897	13.08	0.3935	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			613.72150	638.551	13.06	0.6129	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			391.02150	361.451	13.06	0.3871	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			608.62820	633.257	13.07	0.6097	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			395.92820	366.157	13.07	0.3903	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			2.54980		2.58770			0.0000	344,223.00	135	1,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.47490		2.51230			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.38670		2.42630			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.30680		2.34480			0.0000	0.00	0	0
Total TRY / R Future												344,223.00	135	1,500
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.59360	1.199	35.06	0.0119	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	17/09/2018	Foreign Exchange Option	3.36	Put			773.89360	811.399	35.06	0.9881	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.59470	1.115	35.06	0.0111	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			783.89470	821.315	35.06	0.9889	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.59310	1.288	35.06	0.0127	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			763.89310	801.488	35.06	0.9873	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			15.66470	13.101	21.90	0.0917	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			473.36470	508.201	21.90	0.9083	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			14.88240	12.431	21.91	0.0877	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			482.58240	517.531	21.91	0.9123	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			16.48440	13.804	21.88	0.0959	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			464.18440	498.904	21.88	0.9041	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			55.29190	48.585	20.95	0.2306	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			358.99190	391.885	20.95	0.7694	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			53.43260	46.950	20.98	0.2243	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			367.13260	400.250	20.98	0.7757	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			57.21190	50.274	20.91	0.2370	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			350.91190	383.573	20.91	0.7630	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.92510	4.355	22.43	0.0257	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,190.12510	1,227.555	22.43	0.9743	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.75180	4.201	22.43	0.0249	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,199.95180	1,237.401	22.43	0.9751	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.10450	4.513	22.43	0.0266	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,180.30450	1,217.713	22.43	0.9734	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												344,223.00	135	1,500
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.31090		1.30010			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.27260		1.26260			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23190		1.22200			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.19020		1.18080			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												5 691 837 232.46	110,609	1,190,452
Total Options												18 805 856.87	97,850	3,504,339
Grand Total:												5,710,643,089.33	208,459	4,694,791