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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/08/2018 Foreign Exchange Future			13.28600		13.40730			0.0000	24,977,680.00	1,880	0
\$ / R On 13/08/2018 Foreign Exchange Future			13.31760		13.41320			0.0000	0.00	0	70
\$ / R On 15/08/2018 Foreign Exchange Future			13.32100		13.41610			0.0000	0.00	0	4,144
\$ / R On 17/08/2018 Foreign Exchange Future			13.32430		13.41930			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			13.32950		13.42460			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			13.33460		13.42990			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			13.34320		13.43880			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			13.34830		13.44410			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			13.35340		13.44940			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			13.35850		13.45480			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			13.36030		13.45650			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			13.37050		13.46700			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			13.37720		13.47390			0.0000	907,897,186.80	67,869	487,799
\$ / R On 25/09/2018 Foreign Exchange Future			13.39080		13.48770			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			13.39580		13.49290			0.0000	0.00	0	5,532
\$ / R On 02/10/2018 Foreign Exchange Future			13.40260		13.49980			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			13.41960		13.51700			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			13.42820		13.52560			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			13.43690		13.53420			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			13.44210		13.53940			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			13.44900		13.54620			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Future			13.45240		13.54970			0.0000	0.00	0	3,442
\$ / R	On	01/11/2018	Foreign Exchange Future			13.45420		13.55140			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			13.46110		13.55830			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.47490		13.57210			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.48000		13.57730			0.0000	0.00	0	420
\$ / R	On	29/11/2018	Foreign Exchange Future			13.50220		13.59980			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			13.50390		13.60150			0.0000	0.00	0	3,197
\$ / R	On	11/12/2018	Foreign Exchange Future			13.52270		13.62050			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.52780		13.62570			0.0000	5,154,091.80	381	65,014
\$ / R	On	21/12/2018	Foreign Exchange Future			13.53970		13.63780			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			13.55680		13.65520			0.0000	0.00	0	2,078
\$ / R	On	02/01/2019	Foreign Exchange Future			13.56020		13.65860			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			13.58750		13.68630			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			13.60800		13.70710			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			13.60970		13.70880			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.63190		13.73130			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.65760		13.75730			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			13.68840		13.78850			0.0000	0.00	0	7,820
\$ / R	On	27/03/2019	Foreign Exchange Future			13.70380		13.80410			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			13.70730		13.80760			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			13.71410		13.81450			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			13.76210		13.86310			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.81520		13.91680			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.82030		13.92200			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.83910		13.94110			0.0000	0.00	0	15,910
\$ / R	On	28/06/2019	Foreign Exchange Future			13.86310		13.96540			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			13.86820		13.97060			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.87170		13.97410			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.91960		14.02260			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.92130		14.02430			0.0000	0.00	0	55
\$ / R	On	30/08/2019	Foreign Exchange Future			13.97380		14.07800			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.97940		14.08360			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			14.00560		14.11010			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			14.03180		14.13650			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.03550		14.14020			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.08980		14.19490			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.14410		14.24970			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.14970		14.25530			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.17030		14.27610			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.20390		14.31000			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.20770		14.31380			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.26190		14.36850			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.31990		14.42700			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			14.37790		14.48550			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.42840		14.53640			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.49200		14.60050			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			14.51070		14.61940			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.59680		14.70620			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.69820		14.81030			0.0000	0.00	0	0
Total \$ / R Future												938,028,958.60	70,130	698,287
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,772.70000	2,894.000	17.64	1.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			0.00000	0.000	17.64	0.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			0.00000	0.000	17.64	0.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			1,087.30000	966.000	17.64	1.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			0.23570	0.000	17.64	0.0000	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			452.93570	574.000	17.64	1.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,207.38970	1,302.649	25.15	0.9980	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			0.58970	0.249	25.15	0.0020	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Put			155.60430	210.888	15.45	0.6826	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.47	Call			101.70430	61.888	15.45	0.3174	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Call			118.75070	73.765	15.25	0.3633	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.43	Put			132.65070	182.765	15.25	0.6367	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Put			207.18740	271.962	15.83	0.7628	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.55	Call			73.28740	42.962	15.83	0.2372	0.00	0	106
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Call			281.65580	202.770	15.24	0.6855	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.18	Put			45.55580	61.770	15.24	0.3145	0.00	0	350
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Put			54.79690	74.152	15.03	0.3620	0.00	0	0
\$ / R	On	15/08/2018	Foreign Exchange Option	13.22	Call			250.89690	175.152	15.03	0.6380	0.00	0	350
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			15.03790	22.062	16.24	0.1231	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			514.33790	426.362	16.24	0.8769	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			316.49200	239.015	15.36	0.7022	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			47.19200	64.715	15.36	0.2978	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			177.22350	119.290	14.96	0.4739	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			107.92350	144.990	14.96	0.5261	0.00	0	20,000
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			235.80400	296.047	15.23	0.7198	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			100.40400	65.547	15.23	0.2802	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			78.97300	107.239	14.61	0.3737	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			298.87300	231.839	14.61	0.6263	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			2.15200	1.466	20.72	0.0069	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			1,663.35200	1,758.266	20.72	0.9931	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			102.85190	132.420	14.43	0.3961	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			311.65190	245.620	14.43	0.6039	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			340.26530	402.338	15.88	0.7014	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			134.36530	100.638	15.88	0.2986	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,126.36020	3,222.116	28.15	0.9985	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.46020	0.416	28.15	0.0015	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			2,606.40880	2,702.095	24.26	0.9983	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			0.50880	0.395	24.26	0.0017	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			495.34140	415.415	14.35	0.7694	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			51.24140	67.115	14.35	0.2306	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			450.94840	521.273	16.39	0.7796	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			95.04840	69.573	16.39	0.2204	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			9.38220	10.432	15.08	0.0456	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			988.78220	893.832	15.08	0.9544	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			226.73420	274.042	15.08	0.5474	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			241.53420	192.542	15.08	0.4526	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			246.41440	196.443	15.04	0.4593	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			221.61440	267.943	15.04	0.5407	0.00	0	10,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			457.85310	384.587	14.57	0.6924	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			91.35310	114.287	14.57	0.3076	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			235.61910	283.848	15.16	0.5515	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			242.11910	194.148	15.16	0.4485	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			173.49630	210.147	14.81	0.4635	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			48.00340	61.799	14.36	0.1953	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			309.99630	250.447	14.81	0.5365	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			543.88730	616.252	16.59	0.7867	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			100.38730	76.552	16.59	0.2133	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			466.43990	534.396	16.27	0.7451	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			122.93990	94.696	16.27	0.2549	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			604.50340	522.099	14.36	0.8047	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			181.58360	217.190	14.81	0.4460	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			348.58360	287.690	14.81	0.5540	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			23.50440	17.542	18.80	0.0508	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,409.60440	1,500.342	18.80	0.9492	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			23.02170	17.173	18.82	0.0499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,419.12170	1,509.973	18.82	0.9501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			23.99740	17.920	18.79	0.0518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,400.09740	1,490.720	18.79	0.9482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			679.30630	596.939	14.24	0.8068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			55.40630	69.739	14.24	0.1932	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			2,474.16970	2,377.476	19.31	0.9989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.26970	0.276	19.31	0.0011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,679.15330	1,772.419	19.24	0.9705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			13.05330	9.619	19.24	0.0295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			993.31650	900.869	14.56	0.9213	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			19.41650	23.669	14.56	0.0787	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,667.61660	2,763.996	20.96	0.9958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			1.51660	1.196	20.96	0.0042	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,498.28810	2,594.388	20.52	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			2.18810	1.588	20.52	0.0055	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,567.98130	2,664.165	20.63	0.9952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			1.88130	1.365	20.63	0.0048	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			592.16360	514.542	14.38	0.7523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			78.26360	97.342	14.38	0.2477	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			381.23810	439.851	15.65	0.6401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			205.13810	167.051	15.65	0.3599	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			179.31960	145.137	15.88	0.3219	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	13.73	Put			435.41960	497.937	15.88	0.6781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			891.01200	800.398	14.37	0.8945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			27.11200	33.198	14.37	0.1055	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			330.31610	274.594	14.88	0.5202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			216.41610	257.394	14.88	0.4798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			2,607.82580	2,704.053	20.69	0.9956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			1.72580	1.253	20.69	0.0044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			854.41840	764.611	14.29	0.8831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			30.51840	37.411	14.29	0.1169	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			393.06380	330.856	14.74	0.5863	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			169.16380	203.656	14.74	0.4137	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			2,817.55500	2,913.988	21.86	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.45500	1.188	21.86	0.0040	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			3,547.51840	3,644.033	26.23	0.9965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.41840	1.233	26.23	0.0035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,974.92810	1,878.301	17.43	0.9956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			1.02810	1.101	17.43	0.0044	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,626.54520	1,530.129	16.12	0.9884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			2.64520	2.929	16.12	0.0116	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,725.91790	1,629.413	16.49	0.9912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			2.01790	2.213	16.49	0.0088	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,775.66280	1,679.124	16.68	0.9923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			1.76280	1.924	16.68	0.0077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,875.24580	1,778.655	17.06	0.9942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			1.34580	1.455	17.06	0.0058	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			189.74560	227.165	14.80	0.4438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			363.64560	304.365	14.80	0.5562	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,994.87430	1,898.241	17.51	0.9958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.97430	1.041	17.51	0.0042	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			43.08830	53.574	14.14	0.1577	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			746.98830	660.774	14.14	0.8423	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,477.87420	1,381.663	15.55	0.9826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			3.97420	4.463	15.55	0.0174	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			46.85650	59.272	14.18	0.1706	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			720.75650	636.472	14.18	0.8294	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			8.69430	10.413	15.01	0.0379	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			1,232.59430	1,137.614	15.01	0.9621	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			1,184.15930	1,089.542	14.92	0.9558	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			10.25930	12.342	14.92	0.0442	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			1,012.14900	919.423	14.60	0.9256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			18.24900	22.223	14.60	0.0744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			827.21410	738.066	14.24	0.8740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			33.31410	40.867	14.24	0.1260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			288.55070	339.173	15.22	0.5611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			262.45070	216.373	15.22	0.4389	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			1,107.20420	1,013.302	14.78	0.9440	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	12.38	Put		13.30420	16.102	14.78	0.0560	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put		88.05500	109.034	14.43	0.2691	0.00	0	72,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call		561.95500	486.234	14.43	0.7309	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call		1,576.92920	1,480.570	15.93	0.9867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put		3.02920	3.370	15.93	0.0133	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call		5,303.90000	5,207.200	26.81	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.00000	0.000	26.81	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call		918.68280	827.515	14.42	0.9024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put		24.78280	30.315	14.42	0.0976	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put		150.06970	181.683	14.68	0.3837	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call		423.96970	358.883	14.68	0.6163	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call		411.42900	347.487	14.70	0.6043	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put		157.52900	190.287	14.70	0.3957	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put		348.99930	405.040	15.51	0.6148	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call		222.89930	182.240	15.51	0.3852	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call		654.97390	573.827	14.28	0.7926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put		61.07390	76.627	14.28	0.2074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put		1,543.64450	1,635.805	19.02	0.9612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call		17.54450	13.005	19.02	0.0388	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put		1,257.96940	1,347.098	18.50	0.9318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call		31.86940	24.298	18.50	0.0682	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call		1,088.08340	994.389	14.74	0.9406	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put		14.18340	17.189	14.74	0.0594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		3,287.51190	3,384.003	24.67	0.9964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		1.41190	1.203	24.67	0.0036	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call		490.15640	419.544	14.55	0.6750	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put		116.25640	142.344	14.55	0.3250	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call		112.60120	89.503	16.67	0.2157	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put		638.70120	712.303	16.67	0.7843	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put		805.03460	884.634	17.20	0.8429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call		78.93460	61.834	17.20	0.1571	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put		387.83970	446.954	15.68	0.6450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call		201.73970	164.154	15.68	0.3550	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		72.11350	56.313	17.33	0.1448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		848.21350	929.113	17.33	0.8552	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		2,605.24540	2,701.337	20.02	0.9932	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		2.94540	2.137	20.02	0.0068	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		2,759.89480	2,856.633	20.62	0.9927	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		2.79480	2.433	20.62	0.0073	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call		602.93060	529.386	14.57	0.7167	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put		110.03060	133.586	14.57	0.2833	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put		492.33320	555.666	16.06	0.6687	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call		205.23320	171.466	16.06	0.3313	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		506.36650	570.513	16.11	0.6767	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		199.26650	166.313	16.11	0.3233	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		3,309.48340	3,406.342	23.36	0.9942	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		2.38340	2.142	23.36	0.0058	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		61.67700	75.761	14.23	0.1816	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		801.47700	718.361	14.23	0.8184	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		346.29380	397.222	15.33	0.5281	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		353.29380	306.822	15.33	0.4719	0.00	0	5,000
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		274.00310	316.186	15.03	0.4517	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		449.60310	394.386	15.03	0.5483	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		551.89720	489.942	14.82	0.6167	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		217.69720	253.042	14.82	0.3833	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		682.43090	751.019	16.40	0.6954	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		216.63090	187.919	16.40	0.3046	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,077.56080	1,157.304	17.49	0.8110	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		126.96080	109.404	17.49	0.1890	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,583.63700	1,670.536	18.52	0.8919	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		69.83700	59.536	18.52	0.1081	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		710.38070	641.457	14.63	0.6984	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		160.68070	189.057	14.63	0.3016	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		642.45790	708.441	16.24	0.6576	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		262.15790	230.842	16.24	0.3424	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		553.11570	615.032	15.96	0.6152	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		302.81570	267.432	15.96	0.3848	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		3,476.83080	3,573.289	21.21	0.9877	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		6.53080	5.689	21.21	0.0123	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,934.49360	3,029.334	20.69	0.9760	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		14.19360	11.734	20.69	0.0240	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		109.78320	130.762	14.41	0.2307	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		851.18320	774.962	14.41	0.7693	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		3,261.81170	3,357.572	20.79	0.9822	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		10.11170	8.672	20.79	0.0178	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		15.75400	17.484	14.72	0.0425	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,674.05400	1,578.584	14.72	0.9575	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		297.00570	263.407	16.04	0.3719	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		598.70570	662.307	16.04	0.6281	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,402.94850	1,486.007	18.05	0.8411	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		115.04850	100.907	18.05	0.1589	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		14.28700	16.128	15.56	0.0357	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,921.58700	1,826.128	15.56	0.9643	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		2,750.91440	2,654.285	18.14	0.9904	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		3.61440	4.285	18.14	0.0096	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		263.01160	301.078	14.93	0.3870	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		620.31160	561.078	14.93	0.6130	0.00	0	51,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		389.98790	436.833	15.23	0.4684	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		529.78790	479.033	15.23	0.5316	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		779.20680	846.712	16.44	0.6578	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		300.70680	270.612	16.44	0.3422	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,723.26380	3,816.158	20.61	0.9816	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	17.31	Call			14.76380	10.058	20.61	0.0184	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,125.12050	3,217.110	20.35	0.9643	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			26.62050	21.010	20.35	0.0357	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			798.98680	731.701	14.63	0.6929	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			197.48680	227.800	14.63	0.3071	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			587.95870	647.872	15.89	0.5787	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			389.45870	351.772	15.89	0.4213	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			506.70750	561.433	15.55	0.5227	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			477.20750	434.133	15.55	0.4773	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,149.91850	2,238.836	19.17	0.8968	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			80.41850	71.536	19.17	0.1032	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,639.27110	3,733.378	21.41	0.9672	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			24.97110	21.178	21.41	0.0328	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			864.22700	796.810	14.59	0.7046	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			198.52700	229.010	14.59	0.2954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			1,013.97280	1,086.962	16.96	0.7107	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			259.67280	234.762	16.96	0.2893	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			143.17080	128.195	18.23	0.1715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,597.47080	1,680.395	18.23	0.8285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			461.84130	420.414	15.68	0.4614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			546.14130	602.614	15.68	0.5386	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			141.91500	127.062	18.24	0.1702	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,606.21500	1,689.262	18.24	0.8298	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			144.43600	129.338	18.21	0.1728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,588.73600	1,671.538	18.21	0.8272	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			465.79110	424.065	15.66	0.4644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			540.09110	596.265	15.66	0.5356	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			1,271.88010	1,350.464	17.57	0.7714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			197.58010	178.264	17.57	0.2286	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,429.34720	1,340.026	14.08	0.8902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			53.64720	62.226	14.08	0.1098	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,973.56320	2,060.824	18.87	0.8764	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			99.26320	88.624	18.87	0.1236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,439.29350	2,530.085	19.64	0.9161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			64.99350	57.885	19.64	0.0839	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,475.40180	1,383.542	14.05	0.8995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			49.70180	55.742	14.05	0.1005	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			431.36050	392.262	15.83	0.4377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			595.66050	654.462	15.83	0.5623	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,536.58180	1,618.630	18.12	0.8190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			152.28180	136.430	18.12	0.1810	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,955.29100	2,042.378	18.84	0.8744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			100.99100	90.178	18.84	0.1256	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			589.36560	647.880	15.81	0.5594	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			435.06560	395.680	15.81	0.4406	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			975.37870	1,047.371	16.86	0.7000	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	14.33	Call			271.07870	245.171	16.86	0.3000	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,069.41830	991.824	14.34	0.7887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			123.71830	144.024	14.34	0.2113	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			2,130.10070	2,218.732	19.13	0.8917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			85.80070	76.532	19.13	0.1083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			578.68580	527.338	15.24	0.5434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			402.98580	449.538	15.24	0.4566	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			2,157.93570	2,246.790	19.18	0.8942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			83.63570	74.590	19.18	0.1058	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			1,205.76830	1,283.079	17.42	0.7575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			211.46830	190.878	17.42	0.2425	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,568.31230	1,475.607	14.27	0.9127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			42.61230	47.807	14.27	0.0873	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,658.92570	1,742.678	18.33	0.8376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			134.62570	120.478	18.33	0.1624	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			1,197.57570	1,274.722	17.40	0.7557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			213.27570	192.522	17.40	0.2443	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,643.33440	1,550.034	14.44	0.9221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			37.63440	42.234	14.44	0.0779	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			702.15110	643.278	14.94	0.6193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			296.45110	335.478	14.94	0.3807	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,662.17840	1,568.739	14.48	0.9243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			36.47840	40.939	14.48	0.0757	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			1,313.69670	1,393.038	17.66	0.7797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			189.39670	170.838	17.66	0.2203	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			1,189.39960	1,266.378	17.38	0.7538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			215.09960	194.178	17.38	0.2462	0.00	0	18,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			773.97540	711.138	14.78	0.6590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			248.27540	283.338	14.78	0.3410	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			1,060.93460	1,135.076	17.07	0.7231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			246.63460	222.877	17.07	0.2769	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			826.33090	893.964	16.48	0.6537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			322.03090	291.764	16.48	0.3463	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,389.87410	1,470.503	17.83	0.7939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			175.57410	158.303	17.83	0.2061	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,015.81070	940.146	14.38	0.7689	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			140.11070	162.346	14.38	0.2311	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,756.88310	1,662.809	14.70	0.9346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			31.18310	35.008	14.70	0.0654	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			309.29310	349.314	14.98	0.3907	0.00	0	37,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			684.99310	627.114	14.98	0.6093	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,900.28000	1,805.412	15.03	0.9476	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			24.58000	27.612	15.03	0.0524	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			428.56320	476.717	15.31	0.4728	0.00	0	26,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			554.26320	504.517	15.31	0.5272	0.00	0	230,784
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			700.33530	763.511	16.14	0.6073	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			376.03530	341.311	16.14	0.3927	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,108.58340	1,029.662	14.31	0.8023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			112.88340	131.862	14.31	0.1977	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			734.49980	798.962	16.24	0.6207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			360.19980	326.762	16.24	0.3793	0.00	0	21,010
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			288.06500	326.435	14.91	0.3741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			713.76500	654.235	14.91	0.6259	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,527.93070	1,609.853	18.10	0.8176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			153.63070	137.653	18.10	0.1824	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,314.47840	1,229.621	14.16	0.8634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			68.77840	81.821	14.16	0.1366	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,006.30330	1,910.955	15.27	0.9556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			20.60330	23.155	15.27	0.0444	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			601.98510	661.072	15.85	0.5652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			427.68510	388.872	15.85	0.4348	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			212.03400	243.817	14.64	0.3083	0.00	0	175,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			837.73400	771.617	14.64	0.6917	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,392.05390	2,482.557	19.56	0.9128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			67.75390	60.357	19.56	0.0872	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,432.66950	1,513.976	17.93	0.8014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			168.36950	151.776	17.93	0.1986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			87.94310	103.684	14.23	0.1644	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,213.64310	1,131.484	14.23	0.8356	0.00	0	230,784
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			676.46560	620.029	15.03	0.5951	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			338.66560	380.329	15.03	0.4049	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			1,240.29140	1,317.844	17.44	0.7561	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			218.09140	197.544	17.44	0.2439	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			295.30450	333.737	14.90	0.3726	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			733.10450	673.437	14.90	0.6274	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			1,314.80710	1,393.750	17.60	0.7713	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			202.60710	183.450	17.60	0.2287	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,317.67070	3,411.840	20.94	0.9465	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			42.87070	38.640	20.94	0.0535	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			882.32630	816.047	14.57	0.6919	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			227.12630	259.247	14.57	0.3081	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			900.31610	968.875	16.50	0.6575	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			335.51610	305.675	16.50	0.3425	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			614.91350	673.119	15.74	0.5513	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			470.11350	429.919	15.74	0.4487	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,954.31190	4,049.538	22.08	0.9633	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			29.51190	26.338	22.08	0.0367	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			196.67590	224.826	14.44	0.2780	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			955.27590	885.026	14.44	0.7220	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			146.77170	168.045	14.29	0.2159	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,173.07170	1,095.545	14.29	0.7841	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			237.03630	267.299	14.50	0.2937	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	30/01/2019	Foreign Exchange Option	12.95	Call			994.13630	925.299	14.50	0.7063	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			1,033.69550	1,103.880	16.66	0.6615	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			362.49550	333.580	16.66	0.3385	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			190.04380	215.017	14.37	0.2511	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,108.84380	1,034.717	14.37	0.7489	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			963.32110	896.997	14.57	0.6924	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			254.52110	287.297	14.57	0.3076	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,611.89650	1,691.453	17.82	0.7676	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			243.19650	223.353	17.82	0.2324	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,034.95510	967.685	14.58	0.6937	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			277.65510	310.085	14.58	0.3063	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,149.98190	1,221.614	16.84	0.6636	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			387.28190	359.214	16.84	0.3364	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			223.31920	250.225	14.44	0.2637	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,150.61920	1,077.825	14.44	0.7363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			488.25260	534.646	15.19	0.4203	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,905.72720	1,987.367	18.17	0.7827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			244.22720	225.767	18.17	0.2173	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			997.01420	1,063.496	16.43	0.6087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			485.51420	451.897	16.43	0.3913	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,982.60250	2,065.197	18.28	0.7929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			231.10250	213.597	18.28	0.2071	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,462.04300	1,381.478	14.23	0.8143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			143.54300	163.078	14.23	0.1857	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			636.87830	593.903	15.75	0.4842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			708.37830	765.503	15.75	0.5158	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			264.61700	244.685	18.01	0.2328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,796.11700	1,876.285	18.01	0.7672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			262.98680	243.172	18.02	0.2316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,804.48680	1,884.771	18.02	0.7684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			266.26140	246.211	18.00	0.2341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,787.76140	1,867.811	18.00	0.7659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			566.41480	527.696	16.05	0.4423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			827.91480	889.296	16.05	0.5577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,037.47860	1,946.677	14.14	0.9190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			48.97860	58.277	14.14	0.0810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,805.04470	1,717.369	14.15	0.8851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			76.54470	88.969	14.15	0.1149	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			483.29330	529.427	15.17	0.4178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			821.79330	767.827	15.17	0.5822	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,316.16500	2,222.408	14.14	0.9486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			27.66500	34.008	14.14	0.0514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,463.90150	3,364.565	15.96	0.9898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.40150	6.165	15.96	0.0102	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,092.40970	2,000.960	14.14	0.9257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			43.90970	52.560	14.14	0.0743	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,126.24870	1,196.463	16.72	0.6423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			434.74870	404.863	16.72	0.3577	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,244.14980	1,169.992	14.42	0.7516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			215.64980	241.592	14.42	0.2484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			681.96220	635.944	15.58	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			643.46220	697.544	15.58	0.4904	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,498.70470	1,576.619	17.53	0.7190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			327.20470	305.019	17.53	0.2810	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,696.55410	1,775.264	17.86	0.7519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			285.05410	263.664	17.86	0.2481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			816.75260	763.046	15.19	0.5797	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			101.16420	116.178	14.15	0.1402	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,695.26420	1,609.978	14.15	0.8598	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,272.76660	1,345.843	17.03	0.6663	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			410.36660	383.143	17.03	0.3337	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			299.56410	331.546	14.60	0.3045	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,107.16410	1,038.846	14.60	0.6955	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			319.59810	354.180	14.66	0.3161	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,084.09810	1,018.280	14.66	0.6839	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			532.00940	578.902	15.24	0.4135	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			905.10940	851.002	15.24	0.5865	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,408.79170	1,483.021	17.18	0.6703	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			431.89170	405.121	17.18	0.3297	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			293.83320	324.220	14.58	0.2845	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,236.93320	1,166.320	14.58	0.7155	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,184.16200	1,115.349	14.63	0.6980	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			321.06200	353.249	14.63	0.3020	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,257.88580	1,188.840	14.69	0.7003	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			341.08580	373.640	14.69	0.2997	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,544.11770	1,619.812	17.36	0.6742	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			450.91770	425.012	17.36	0.3258	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			392.64810	429.518	14.80	0.3292	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,169.44810	1,104.718	14.80	0.6708	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			112.46920	129.913	13.95	0.1382	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,894.46920	1,810.213	13.95	0.8618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,286.94590	2,370.728	18.41	0.7701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			308.04590	289.828	18.41	0.2299	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			850.43050	802.949	15.69	0.5307	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			739.33050	793.849	15.69	0.4693	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,977.09460	2,057.349	17.99	0.7319	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			326.24400	306.950	18.28	0.2416	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,141.80920	1,080.797	14.92	0.6518	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			440.70920	481.697	14.92	0.3482	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,399.35220	1,472.229	17.04	0.6394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			520.45220	491.329	17.04	0.3606	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,303.64370	1,234.059	14.70	0.7055	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			584.63950	551.567	16.69	0.3969	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			397.32640	433.014	14.79	0.3251	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,208.42640	1,142.114	14.79	0.6749	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,459.35080	1,384.876	14.56	0.7509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			268.25080	295.776	14.56	0.2491	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,185.14400	2,267.850	18.28	0.7584	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,259.25180	3,158.820	13.33	0.9846	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.15180	9.720	13.33	0.0154	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,804.07490	1,723.404	14.09	0.8374	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			142.97490	164.304	14.09	0.1626	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,223.53950	1,292.467	16.69	0.6031	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,071.01400	1,136.054	16.39	0.5669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			788.61760	744.435	15.89	0.5017	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			648.87000	612.090	16.41	0.4314	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,077.77000	1,142.990	16.41	0.5686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			645.64820	609.042	16.42	0.4297	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,084.54820	1,149.942	16.42	0.5703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			652.11400	615.154	16.39	0.4331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			368.19460	346.449	17.99	0.2681	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			829.29350	782.918	15.75	0.5209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			768.19350	823.818	15.75	0.4791	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,034.76830	2,115.740	18.07	0.7396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			355.86830	334.840	18.07	0.2604	0.00	0	12,450
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			827.51760	885.335	15.89	0.4983	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			342.54370	374.958	14.70	0.2945	0.00	0	911
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			357.35600	390.289	14.72	0.2973	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,322.75600	1,253.389	14.72	0.7027	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,669.81800	1,746.862	17.50	0.6784	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			465.21800	439.962	17.50	0.3216	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			429.40780	467.681	14.85	0.3349	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,210.00780	1,145.881	14.85	0.6651	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,731.70180	2,819.090	18.92	0.8035	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			265.80180	250.790	18.92	0.1965	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,071.56880	1,015.243	15.19	0.6125	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			547.46880	593.543	15.19	0.3875	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			374.81480	408.119	14.75	0.2943	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,397.41480	1,327.719	14.75	0.7057	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,802.25920	1,880.022	17.61	0.6808	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			484.85920	459.622	17.61	0.3192	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			466.19660	505.890	14.92	0.3398	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,250.49660	1,187.190	14.92	0.6602	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,944.19760	2,022.240	17.80	0.6844	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			502.19760	476.040	17.80	0.3156	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			392.15890	425.541	14.84	0.2917	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,470.15890	1,399.340	14.84	0.7083	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			505.63590	544.865	15.03	0.3435	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	02/09/2019	Foreign Exchange Option	13.29	Call			1,299.23590	1,234.265	15.03	0.6565	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,223.55360	2,304.631	18.17	0.7113	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			463.65360	440.231	18.17	0.2887	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,248.80960	1,190.000	15.25	0.6319	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			578.70960	624.400	15.25	0.3681	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,376.30720	3,271.963	12.91	0.9780	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.20720	16.363	12.91	0.0220	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,845.80410	1,769.645	14.43	0.7951	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			235.70410	264.045	14.43	0.2049	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,243.61370	1,185.011	15.26	0.6301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			583.51370	629.411	15.26	0.3699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,238.43850	1,180.037	15.28	0.6283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			588.33850	634.437	15.28	0.3717	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			408.39010	441.736	14.93	0.2886	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,544.89010	1,473.536	14.93	0.7114	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,068.46680	2,147.161	17.97	0.6846	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			524.96680	498.961	17.97	0.3154	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			539.14610	578.890	15.16	0.3452	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,349.34610	1,284.390	15.16	0.6548	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			579.23450	619.883	15.27	0.3500	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,384.13450	1,319.683	15.27	0.6500	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,618.12450	1,546.371	15.00	0.7145	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			423.22450	456.571	15.00	0.2855	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,216.37640	2,295.903	18.16	0.6876	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			541.27640	515.703	18.16	0.3124	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			435.72370	469.162	15.05	0.2825	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,685.42370	1,613.262	15.05	0.7175	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,340.34470	2,420.145	18.31	0.6885	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			560.04470	534.245	18.31	0.3115	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			615.28600	656.876	15.37	0.3521	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,430.58600	1,366.576	15.37	0.6479	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,892.26730	5,985.193	21.33	0.8973	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			168.36730	155.493	21.33	0.1027	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			628.50320	599.753	18.07	0.3386	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,162.40320	2,239.453	18.07	0.6614	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			626.37120	597.722	18.08	0.3376	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,170.27120	2,247.422	18.08	0.6624	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			630.64400	601.792	18.06	0.3396	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,154.54400	2,231.492	18.06	0.6604	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,478.70170	2,559.105	18.46	0.6899	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			578.70170	553.005	18.46	0.3101	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			448.80700	481.436	15.08	0.2791	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,758.80700	1,685.336	15.08	0.7209	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			651.38180	693.391	15.48	0.3541	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,475.18180	1,411.091	15.48	0.6459	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			685.58660	728.319	15.56	0.3562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,514.08660	1,450.219	15.56	0.6438	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			719.63370	762.551	15.64	0.3576	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,556.63370	1,492.451	15.64	0.6424	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			753.25370	796.608	15.71	0.3588	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,598.75370	1,534.508	15.71	0.6412	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			783.68880	828.548	15.77	0.3605	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,630.08880	1,566.948	15.77	0.6395	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			816.95640	863.292	15.85	0.3609	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,677.45640	1,615.292	15.85	0.6391	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,668.86530	1,734.212	17.26	0.5276	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,125.04960	1,081.818	17.26	0.4714	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,675.64960	1,741.118	17.26	0.5286	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,121.84450	1,078.734	17.27	0.4703	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,682.44450	1,748.035	17.27	0.5297	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,128.26530	1,084.912	17.26	0.4724	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,810.67610	1,877.149	17.40	0.5354	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,146.87610	1,103.949	17.40	0.4646	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,253.46440	1,206.859	17.41	0.4819	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,793.16440	1,858.659	17.41	0.5181	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,250.22110	1,203.733	17.42	0.4809	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,799.92110	1,865.533	17.42	0.5191	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,256.70900	1,209.986	17.40	0.4829	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,786.40900	1,851.786	17.40	0.5171	0.00	0	0
Total \$ / R Option												0.00	0	3,136,843
Total \$ / R												938,028,958.60	70,130	3,835,130
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			13.37720		13.47390			0.0000	133,772.00	10	355
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.52780		13.62570			0.0000	0.00	0	20
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.68840		13.78850			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.83910		13.94110			0.0000	0.00	0	0
Total \$ / R MAXI Future												133,772.00	10	380
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			11,065.04240	8,789.958	16.69	0.2124	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			64,675.04240	72,069.958	16.69	0.7876	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,873.21490	8,632.536	16.72	0.2092	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			65,483.21490	72,912.536	16.72	0.7908	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,260.11530	8,950.321	16.67	0.2157	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			63,870.11530	71,230.321	16.67	0.7843	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			213,010.06810	221,873.183	19.13	0.8917	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			8,580.06810	7,653.183	19.13	0.1083	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			12,884.79160	11,526.694	18.41	0.1562	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			170,314.79160	178,746.694	18.41	0.8438	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			12,772.51380	11,425.201	18.43	0.1550	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			171,202.51380	179,645.201	18.43	0.8450	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			12,998.31450	11,628.944	18.39	0.1574	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	15.19	Put			169,428.31450	177,848.944	18.39	0.8426	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			57,345.10810	53,429.920	16.02	0.4466	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			81,495.10810	87,589.920	16.02	0.5534	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			56,991.98720	53,098.484	16.03	0.4444	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			82,141.98720	88,258.484	16.03	0.5556	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			57,699.98970	53,763.032	16.00	0.4487	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			80,849.98970	86,923.032	16.00	0.5513	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			64,888.53160	61,208.989	16.41	0.4314	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			107,778.53160	114,298.989	16.41	0.5686	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			64,566.34670	60,904.225	16.42	0.4297	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			108,456.34670	114,994.225	16.42	0.5703	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			65,212.93070	61,515.389	16.39	0.4331	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			107,102.93070	113,605.389	16.39	0.5669	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												133,772.00	10	380
£ / R	On	17/09/2018	Foreign Exchange Future			17.34870		17.46400			0.0000	5,499,537.90	317	200,759
£ / R	On	28/09/2018	Foreign Exchange Future			17.38120		17.49690			0.0000	0.00	0	14
£ / R	On	14/12/2018	Foreign Exchange Future			17.61410		17.73040			0.0000	228,983.30	13	14,284
£ / R	On	18/03/2019	Foreign Exchange Future			17.90910		18.02900			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.18760		18.30860			0.0000	0.00	0	6,156
£ / R	On	16/09/2019	Foreign Exchange Future			18.49540		18.62070			0.0000	138,715,500.00	7,500	4,645
Total £ / R Future												144,444,021.20	7,830	230,790
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			99.68110	75.465	15.14	0.1653	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			885.68110	976.765	15.14	0.8347	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			98.05460	74.106	15.15	0.1628	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			894.05460	985.406	15.15	0.8372	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			101.33210	76.846	15.13	0.1678	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			877.33210	968.146	15.13	0.8322	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			311.08030	259.086	14.35	0.3989	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			464.18030	527.886	14.35	0.6011	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			307.19450	255.668	14.36	0.3950	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			470.29450	534.468	14.36	0.6050	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			315.00310	262.539	14.34	0.4028	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			458.10310	521.339	14.34	0.5972	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			452.21100	404.251	14.75	0.3901	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			841.81100	910.151	14.75	0.6099	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			448.74100	401.047	14.76	0.3878	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			848.34100	916.947	14.76	0.6122	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			455.70420	407.478	14.74	0.3924	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			835.30420	903.378	14.74	0.6076	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			729.69410	674.751	15.17	0.4511	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,000.69410	1,065.651	15.17	0.5489	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			725.81410	671.079	15.18	0.4494	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	18.31	Put			1,006.81410	1,071.979	15.18	0.5506	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			733.59210	678.446	15.17	0.4529	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			994.59210	1,059.346	15.17	0.5471	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			924.73650	871.101	15.92	0.4641	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,246.13650	1,313.501	15.92	0.5359	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			920.86930	867.399	15.92	0.4627	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,252.26930	1,319.799	15.92	0.5373	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			928.61790	874.811	15.91	0.4655	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,240.01790	1,307.211	15.91	0.5345	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,179.32710	1,121.877	16.32	0.4939	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,378.62710	1,446.477	16.32	0.5061	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,175.28080	1,117.982	16.32	0.4927	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,384.58080	1,452.582	16.32	0.5073	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,183.38570	1,125.783	16.31	0.4951	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,372.68570	1,440.383	16.31	0.5049	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												144,444,021.20	7,830	230,790
¥ / R	On	23/08/2018	Foreign Exchange Future			0.12000		0.12060			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.12030		0.12100			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.12060		0.12124			0.0000	0.00	0	115
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12276		0.12340			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12522		0.12589			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12755		0.12823			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			359.80010	323.993	32.33	0.5135	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			299.80010	323.993	32.33	0.4865	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			78.47310	67.679	35.68	0.1505	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			1,018.47310	1,067.679	35.68	0.8495	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			1,081.66850	1,023.704	28.98	0.9284	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			21.66850	23.704	28.98	0.0716	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			29.39270	32.853	23.44	0.0860	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			410.97100	370.246	25.84	0.5282	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			310.97100	340.246	25.84	0.4718	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			104.21330	91.356	28.25	0.1795	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			1,004.21330	1,061.356	28.25	0.8205	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			1,129.39270	1,062.853	23.44	0.9140	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			58.74970	48.548	19.22	0.1286	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			934.54970	988.348	19.22	0.8714	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			18.01840	15.478	24.76	0.0395	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			1,893.81840	1,955.279	24.76	0.9605	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			325.91550	287.462	15.93	0.5479	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			201.71550	227.262	15.93	0.4521	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			660.04630	617.459	16.22	0.6117	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			319.64630	341.859	16.22	0.3883	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			287.43390	263.982	18.44	0.3198	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			947.03390	988.382	18.44	0.6802	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,374.86120	1,315.711	13.81	0.9159	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			34.46120	40.111	13.81	0.0841	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,038.26040	988.537	18.24	0.6443	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			449.16040	466.437	18.24	0.3557	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			575.88080	541.762	19.04	0.4296	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			986.78080	1,019.662	19.04	0.5704	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,729.82720	1,668.065	17.44	0.8459	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			140.72720	145.965	17.44	0.1541	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			769.05540	734.558	17.97	0.4874	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			946.35540	979.058	17.97	0.5126	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			473.99020	450.359	19.22	0.3315	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,651.29020	1,694.859	19.22	0.6685	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,222.10280	1,175.869	16.20	0.6855	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			399.40280	420.369	16.20	0.3145	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	07/09/2018	Foreign Exchange Future			15.51790		15.58480			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			15.53040		15.59770			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			15.54940		15.61690			0.0000	6,313,056.40	406	130,813
€ / R	On	25/09/2018	Foreign Exchange Future			15.57480		15.64260			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			15.83420		15.90290			0.0000	158,342.00	10	35,433
€ / R	On	18/03/2019	Foreign Exchange Future			16.15410		16.22510			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.46020		16.53210			0.0000	0.00	0	5,256
Total € / R Future												6,471,398.40	416	176,222
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			274.68200	311.236	14.20	0.5548	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			239.48200	209.136	14.20	0.4452	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			282.02210	318.189	14.09	0.5438	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			259.72210	228.589	14.09	0.4562	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			542.23080	590.328	14.94	0.7073	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,185.34430	1,246.344	16.46	0.9084	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			42.24430	35.744	16.46	0.0916	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			1.78340	1.755	25.65	0.0043	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			22.09530	18.340	17.08	0.0503	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,515.19530	1,578.940	17.08	0.9497	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,377.74640	1,311.457	14.89	0.9619	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			10.84640	12.057	14.89	0.0381	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			159.13080	139.729	14.94	0.2927	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,524.78840	1,588.622	17.11	0.9505	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			22.50990	18.665	17.06	0.0511	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,505.60990	1,569.265	17.06	0.9489	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	15.85	Call			203.00670	179.245	14.60	0.3568	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			436.10670	479.845	14.60	0.6432	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,944.88340	4,012.355	25.65	0.9957	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,013.31110	6,080.769	29.16	0.9996	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.21110	0.169	29.16	0.0004	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,118.55030	2,051.229	17.08	0.9937	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1.65030	1.829	17.08	0.0063	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			21.68840	18.022	17.11	0.0495	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			615.88040	665.267	15.08	0.7128	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			168.48040	150.067	15.08	0.2872	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			108.54720	99.273	17.28	0.1278	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,095.64720	2,155.073	17.28	0.8722	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			107.63590	98.428	17.29	0.1268	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,104.73590	2,164.228	17.29	0.8732	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			109.46650	100.128	17.27	0.1288	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,086.56650	2,145.928	17.27	0.8712	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			777.48520	738.098	14.43	0.5278	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			682.38520	713.998	14.43	0.4722	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			612.12940	641.628	14.29	0.4437	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			837.22940	795.728	14.29	0.5563	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			773.04390	733.819	14.44	0.5256	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			687.94390	719.719	14.44	0.4744	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			768.63000	729.567	14.45	0.5234	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			693.53000	725.467	14.45	0.4766	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			769.81250	734.804	15.09	0.4574	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,107.71250	1,144.604	15.09	0.5426	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			766.34570	731.459	15.10	0.4558	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,114.24570	1,151.259	15.10	0.5442	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			773.29540	738.164	15.08	0.4591	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,101.19540	1,137.964	15.08	0.5409	0.00	0	0
Total € / R Option												0.00	0	290,856
Total € / R												6,471,398.40	416	467,078
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.93390		9.95410			0.0000	4,688,800.80	472	12,187
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.04940		10.06990			0.0000	2,009,880.00	200	11,424
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.17680		10.19910			0.0000	101,768.00	10	410
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.30010		10.32430			0.0000	0.00	0	4,929
Total AU\$ / R Future												6,800,448.80	682	28,950
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			2.64870	2.443	15.04	0.0141	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,158.54870	1,178.543	15.04	0.9859	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			2.57320	2.374	15.08	0.0137	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,168.47320	1,188.474	15.08	0.9863	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			2.50010	2.308	15.13	0.0133	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,178.40010	1,198.408	15.13	0.9867	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,441.77340	1,461.628	14.10	0.9401	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			22.55680	21.879	14.08	0.0620	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,422.65680	1,442.479	14.08	0.9380	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			22.11040	21.449	14.09	0.0609	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,432.21040	1,452.049	14.09	0.9391	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			21.67340	21.028	14.10	0.0599	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			462.63130	476.746	12.00	0.5529	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			308.11040	300.035	12.02	0.4432	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			469.01040	483.234	12.02	0.5568	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			304.53150	296.562	12.04	0.4393	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			475.43150	489.762	12.04	0.5607	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			311.73130	303.546	12.00	0.4471	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			936.45720	955.765	13.43	0.6828	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			248.55930	243.714	13.45	0.3148	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			944.25930	963.614	13.45	0.6852	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			252.97620	248.033	13.41	0.3195	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			928.67620	947.933	13.41	0.6805	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			250.75720	245.865	13.43	0.3172	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												6,800,448.80	682	28,950
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.40980		10.49780			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.54720		10.63850			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,041.22880	959.823	11.85	0.9136	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			23.42880	30.023	11.85	0.0864	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,032.03640	950.836	11.86	0.9111	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			24.23640	31.036	11.86	0.0889	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,050.44410	968.836	11.85	0.9159	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			22.64410	29.036	11.85	0.0841	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			390.68300	354.855	13.28	0.4547	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			482.18300	537.655	13.28	0.5453	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			386.83220	351.317	13.29	0.4513	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			488.33220	544.117	13.29	0.5487	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			394.57290	358.423	13.26	0.4582	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			476.07290	531.223	13.26	0.5418	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	590
CF CANDCO	On	15/10/2018	Foreign Exchange Future			405.08580		405.90540			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												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									0.00	0	25,000
CHF / R On 17/09/2018 Foreign Exchange Future			13.48980		13.56170			0.0000	0.00	0	1,975
CHF / R On 14/12/2018 Foreign Exchange Future			13.74930		13.82240			0.0000	0.00	0	650
CHF / R On 18/03/2019 Foreign Exchange Future			14.04190		14.11710			0.0000	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Future			14.32230		14.39840			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		15.06040		13.115	18.16	0.0404	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.03	Put			1,483.36040	1,553.315	18.16	0.9596	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Call		14.86910		12.948	18.20	0.0399	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.04	Put			1,493.16910	1,563.148	18.20	0.9601	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Call		14.68150		12.784	18.25	0.0393	0.00	0	0
CHF / R On 17/09/2018 Foreign Exchange Option	15.05	Put			1,502.98150	1,572.984	18.25	0.9607	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Call		834.33450		782.782	14.52	0.6938	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.21	Put			221.93450	243.482	14.52	0.3062	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Call		827.54010		776.233	14.53	0.6907	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.22	Put			225.14010	246.933	14.53	0.3093	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Call		841.15760		789.363	14.52	0.6969	0.00	0	0
CHF / R On 14/12/2018 Foreign Exchange Option	13.20	Put			218.75760	240.063	14.52	0.3031	0.00	0	0
CHF / R On 18/03/2019 Foreign Exchange Option	14.48	Call		527.52000		500.117	15.69	0.4250	0.00	0	0
CHF / R On 18/03/2019 Foreign Exchange Option	14.48	Put			890.42000	938.217	15.69	0.5750	0.00	0	0
CHF / R On 18/03/2019 Foreign Exchange Option	14.46	Call		534.28610		506.552	15.67	0.4292	0.00	0	0
CHF / R On 18/03/2019 Foreign Exchange Option	14.46	Put			877.18610	924.652	15.67	0.5708	0.00	0	0
CHF / R On 18/03/2019 Foreign Exchange Option	14.47	Call		530.89260		503.327	15.68	0.4271	0.00	0	0
CHF / R On 18/03/2019 Foreign Exchange Option	14.47	Put			883.79260	931.426	15.68	0.5729	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Call		699.93660		671.066	16.01	0.4556	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.72	Put			1,021.53660	1,068.766	16.01	0.5444	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Call		696.45620		667.716	16.02	0.4539	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.73	Put			1,028.05620	1,075.416	16.02	0.5461	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Call		692.99330		664.378	16.03	0.4521	0.00	0	0
CHF / R On 14/06/2019 Foreign Exchange Option	14.74	Put			1,034.59330	1,082.078	16.03	0.5479	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			1.95740		1.95910			0.0000	0.00	0	0
CNH / R On 14/12/2018 Foreign Exchange Future			1.97650		1.97860			0.0000	0.00	0	0
CNH / R On 18/03/2019 Foreign Exchange Future			1.99710		1.99940			0.0000	0.00	0	0
CNH / R On 14/06/2019 Foreign Exchange Future			2.01660		2.01890			0.0000	0.00	0	0
Total CNH / R Future									0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Option	2.13	Put		1,730.06530		1,745.502	14.98	0.9514	0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Option	2.14	Call		17.79860		16.447	15.14	0.0416	0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Option	2.14	Put			1,826.79860	1,842.447	15.14	0.9584	0.00	0	0
CNH / R On 17/09/2018 Foreign Exchange Option	2.15	Call		15.04390		13.878	15.29	0.0355	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			1,924.04390	1,939.878	15.29	0.9645	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			21.06530	19.502	14.98	0.0486	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			970.54060	955.263	12.18	0.6946	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			284.54060	290.263	12.18	0.3054	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			906.39340	891.842	12.23	0.6683	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			320.39340	326.842	12.23	0.3317	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,037.43060	1,021.457	12.13	0.7202	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			251.43060	256.457	12.13	0.2798	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			521.36490	515.591	13.66	0.3716	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,327.36490	1,344.591	13.66	0.6284	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			493.24440	487.913	13.74	0.3558	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,399.24440	1,416.913	13.74	0.6442	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			466.57250	461.671	13.82	0.3405	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,472.57250	1,490.671	13.82	0.6595	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,200.95500	1,189.145	13.54	0.5828	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			811.95500	823.145	13.54	0.4172	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,149.82650	1,138.640	13.56	0.5670	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			860.82650	872.640	13.56	0.4330	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,253.72360	1,241.292	13.51	0.5986	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			764.72360	775.292	13.51	0.4014	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			167.72800		180.00000			0.0000	0.00	0	25,000
Total CURRENCY CANDO CX05 Future												0.00	0	25,000
Total CURRENCY CANDO CX05												0.00	0	25,000
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09180		2.10050			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.13210		2.14080			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17560		2.18450			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21750		2.22670			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			16.41080	18.387	18.93	0.0357	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,511.41080	2,600.387	18.93	0.9643	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			14.92120	16.699	19.17	0.0325	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,609.92120	2,698.699	19.17	0.9675	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			13.59670	15.195	19.41	0.0296	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,708.59670	2,797.195	19.41	0.9704	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,003.69160	946.797	13.09	0.6394	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			395.69160	425.797	13.09	0.3606	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			943.88690	889.514	13.14	0.6158	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			435.88690	468.514	13.14	0.3842	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			886.52410	834.703	13.19	0.5920	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	Put			478.52410	513.703	13.19	0.4080	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			657.97060	626.852	14.36	0.3886	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,412.97060	1,470.852	14.36	0.6114	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			722.70730	688.906	14.20	0.4179	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,277.70730	1,332.906	14.20	0.5821	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			689.62290	657.179	14.28	0.4031	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,344.62290	1,401.179	14.28	0.5969	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			827.35110	869.350	14.08	0.3947	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,606.34410	1,551.844	14.00	0.6331	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			739.34410	776.844	14.00	0.3669	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,547.99430	1,497.361	14.04	0.6192	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			780.99430	822.361	14.04	0.3808	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,494.35110	1,444.350	14.08	0.6053	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			1.70590		1.71850			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.72840		1.74090			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.75200		1.76450			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77370		1.78630			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			54.25230	41.268	17.67	0.0902	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,369.25230	1,482.268	17.67	0.9098	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			46.56660	35.296	17.85	0.0784	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			1,461.56660	1,576.296	17.85	0.9216	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			63.04670	48.237	17.49	0.1036	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,278.04670	1,389.237	17.49	0.8964	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,885.79700	1,772.019	14.85	0.8859	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			76.79700	88.019	14.85	0.1141	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,794.99620	1,683.048	14.71	0.8734	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			85.99620	99.048	14.71	0.1266	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,705.20190	1,595.286	14.58	0.8598	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			96.20190	111.286	14.58	0.1402	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			748.00460	697.633	15.85	0.4557	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			1,003.00460	1,077.633	15.85	0.5443	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			711.80100	663.689	15.96	0.4387	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,066.80100	1,143.689	15.96	0.5613	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			785.97280	733.275	15.74	0.4731	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			940.97280	1,013.275	15.74	0.5269	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,141.01750	1,079.600	15.53	0.5500	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			878.01750	942.600	15.53	0.4500	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,096.41830	1,037.085	15.62	0.5345	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			933.41830	1,000.085	15.62	0.4655	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,187.28890	1,123.754	15.44	0.5658	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	1.75	Put			824.28890	886.754	15.44	0.4342	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			0.13230		0.13320			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.13140		0.13240			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13080		0.13190			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13020		0.13100			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			1.63500		1.63830			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65930		1.66260			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68550		1.68880			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71010		1.71370			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			9.00950		9.06840			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.11420		9.17360			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.23070		9.29190			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.34420		9.40620			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			6.95790	5.103	15.03	0.0296	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			858.55790	915.603	15.03	0.9704	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			6.67990	4.948	15.08	0.0287	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			868.27990	925.448	15.08	0.9713	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			6.41240	4.799	15.13	0.0279	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			878.01240	935.299	15.13	0.9721	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			404.65560	366.930	12.37	0.6234	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			161.05560	182.730	12.37	0.3766	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			398.49430	361.132	12.38	0.6175	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			164.89430	186.932	12.38	0.3825	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			410.87370	372.786	12.37	0.6292	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			157.27370	178.586	12.37	0.3708	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			530.94340	570.046	13.55	0.6019	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			289.55590	266.993	13.52	0.4054	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			517.65590	556.293	13.52	0.5946	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			286.18000	263.852	13.53	0.4018	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			524.28000	563.152	13.53	0.5982	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			282.84340	260.746	13.55	0.3981	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			297.06240	278.433	14.56	0.3529	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			810.86240	854.233	14.56	0.6471	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			294.43790	275.956	14.58	0.3503	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			818.23790	861.756	14.58	0.6497	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			299.71450	280.934	14.55	0.3554	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			803.51450	846.734	14.55	0.6446	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			1.29720		1.29650			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30730		1.30480			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31730		1.31450			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32630		1.32290			0.0000	0.00	0	0
Total PULA / R Future												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			635.00000	628.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			735.00000	728.000		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			835.00000	828.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			448.00000	473.000		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			348.00000	373.000		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			548.00000	573.000		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			255.00000	227.000		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			355.00000	327.000		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			155.00000	127.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			29.00000	63.000		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			71.00000	37.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			129.00000	163.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.29690		1.29610			0.0000	0.00	0	14

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$ Future												0.00	0	14
Total QUANTO £ / \$												0.00	0	14
QUANTO €	On 17/09/2018	Foreign Exchange Future			1.16240		1.15900				0.0000	0.00	0	210
Total QUANTO € / \$ Future												0.00	0	210
Total QUANTO € / \$												0.00	0	210
R / ¥	On 23/08/2018	Foreign Exchange Future			8.33240	0.11971	8.28900				0.0000	0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Future			8.30990	0.11971	8.26600				0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.70	Put		0.11971	4,203.74710	3,797.687	15.63	0.9037		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.70	Call		0.11971	93.74710	121.687	15.63	0.0963		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.27	Put		0.11971	1,086.28960	864.858	16.59	0.4076		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.27	Call		0.11971	1,276.28960	1,488.858	16.59	0.5924		0.00	0	13,000
R / ¥	On 23/08/2018	Foreign Exchange Option	8.07	Call		0.11971	2,656.48780	2,972.199	18.16	0.8052		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.07	Put		0.11971	466.48780	348.199	18.16	0.1948		0.00	0	13,000
R / ¥	On 23/08/2018	Foreign Exchange Option	8.30	Call		0.11971	1,110.33910	1,305.031	16.35	0.5521		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.30	Put		0.11971	1,220.33910	981.031	16.35	0.4479		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.35	Put		0.11971	1,491.15380	1,201.870	15.96	0.5185		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.35	Call		0.11971	881.15380	1,025.870	15.96	0.4815		0.00	0	20,000
R / ¥	On 23/08/2018	Foreign Exchange Option	8.31	Call		0.11971	1,061.77500	1,246.420	16.27	0.5383		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.31	Put		0.11971	1,271.77500	1,022.420	16.27	0.4617		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.32	Call		0.11971	1,014.57070	1,189.181	16.19	0.5243		0.00	0	0
R / ¥	On 23/08/2018	Foreign Exchange Option	8.32	Put		0.11971	1,324.57070	1,065.181	16.19	0.4757		0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Option	8.26	Put		0.11971	1,533.08250	1,299.305	16.21	0.4393		0.00	0	0
R / ¥	On 06/09/2018	Foreign Exchange Option	8.26	Call		0.11971	1,593.08250	1,798.305	16.21	0.5607		0.00	0	25,000
Total R / ¥ Option												0.00	0	71,000
Total R / ¥												0.00	0	71,000
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.29170	0.11971	8.24800				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		0.11971	484.26630	566.309	15.10	0.2361		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11971	4,104.26630	3,749.309	15.10	0.7639		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11971	462.89140	542.105	15.07	0.2286		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11971	4,182.89140	3,825.105	15.07	0.7714		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11971	506.35420	591.287	15.13	0.2437		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11971	4,026.35420	3,674.287	15.13	0.7563		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Call		0.11971	2,261.90430	2,516.682	16.76	0.6146		0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.17	Put		0.11971	1,481.90430	1,299.682	16.76	0.3854		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			9.81480		9.85060			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.94710		9.98370			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.09150		10.12930			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.22830		10.26710			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			108.43240	94.710	12.96	0.3414	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			257.83240	279.910	12.96	0.6586	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			105.31160	91.889	12.99	0.3334	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			264.71160	287.089	12.99	0.6666	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			111.63260	97.608	12.93	0.3495	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			251.03260	272.808	12.93	0.6505	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			688.00380	658.143	12.23	0.8047	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			74.30380	81.043	12.23	0.1953	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			680.05210	650.340	12.23	0.8006	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			76.35210	83.240	12.23	0.1994	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			695.99560	665.989	12.22	0.8088	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			72.29560	78.889	12.22	0.1912	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			327.63350	313.416	13.39	0.4285	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			538.33350	561.916	13.39	0.5715	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			324.17290	310.084	13.40	0.4250	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			544.87290	568.584	13.40	0.5750	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			331.12860	316.786	13.37	0.4320	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			531.82860	555.286	13.37	0.5680	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			627.99680	606.518	13.15	0.5942	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			370.89680	388.218	13.15	0.4058	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			638.55110	616.764	13.13	0.6007	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			361.45110	378.464	13.13	0.3993	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			633.25680	611.624	13.14	0.5975	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			366.15680	383.324	13.14	0.4025	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			2.49960		2.54980			0.0000	3,749,400.00	1,500	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.42070		2.47490			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.33720		2.38670			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.25600		2.30680			0.0000	0.00	0	0
Total TRY / R Future												3,749,400.00	1,500	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			1.19860	1.438	38.65	0.0132	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			811.39860	861.838	38.65	0.9868	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			1.11490	1.347	38.65	0.0125	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			821.31490	871.747	38.65	0.9875	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			1.28820	1.535	38.65	0.0140	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			801.48820	851.935	38.65	0.9860	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			13.10100	10.229	22.70	0.0739	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			508.20100	559.529	22.70	0.9261	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			12.43130	9.620	22.68	0.0702	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			517.53130	568.920	22.68	0.9298	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			13.80400	10.871	22.73	0.0777	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			498.90400	550.171	22.73	0.9223	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			48.58490	41.585	21.68	0.2027	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			391.88490	434.385	21.68	0.7973	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			46.94990	40.169	21.71	0.1970	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			400.24990	442.969	21.71	0.8030	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			50.27350	43.049	21.65	0.2085	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			383.57350	425.849	21.65	0.7915	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.35460	3.365	22.63	0.0207	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,227.55460	1,277.365	22.63	0.9793	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.20150	3.244	22.63	0.0201	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,237.40150	1,287.244	22.63	0.9799	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.51310	3.490	22.63	0.0214	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,217.71310	1,267.490	22.63	0.9786	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												3,749,400.00	1,500	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.30570		1.31090			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.27080		1.27260			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23200		1.23190			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.18530		1.19020			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 099 627 999.00	80,568	1,190,468
Total Options												0.00	0	3,498,699
Grand Total:												1,099,627,999.00	80,568	4,689,167