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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/08/2018 Foreign Exchange Future			14.81350		14.61050			0.0000	0.00	0	0
\$ / R On 20/08/2018 Foreign Exchange Future			14.77700		14.61050			0.0000	0.00	0	600
\$ / R On 23/08/2018 Foreign Exchange Future			14.77900		14.61060			0.0000	0.00	0	0
\$ / R On 24/08/2018 Foreign Exchange Future			14.78100		14.61240			0.0000	0.00	0	0
\$ / R On 28/08/2018 Foreign Exchange Future			14.78890		14.62000			0.0000	0.00	0	0
\$ / R On 30/08/2018 Foreign Exchange Future			14.79300		14.62380			0.0000	0.00	0	0
\$ / R On 31/08/2018 Foreign Exchange Future			14.79500		14.62570			0.0000	0.00	0	3,299
\$ / R On 03/09/2018 Foreign Exchange Future			14.80110		14.63150			0.0000	0.00	0	197
\$ / R On 06/09/2018 Foreign Exchange Future			14.80710		14.63720			0.0000	0.00	0	0
\$ / R On 07/09/2018 Foreign Exchange Future			14.80920		14.63910			0.0000	0.00	0	0
\$ / R On 13/09/2018 Foreign Exchange Future			14.82130		14.65060			0.0000	0.00	0	0
\$ / R On 17/09/2018 Foreign Exchange Future			14.82940		14.65820			0.0000	2,375,313,974.40	160,176	524,085
\$ / R On 25/09/2018 Foreign Exchange Future			14.84540		14.67360			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.85140		14.67940			0.0000	22,277,100.00	1,500	4,032
\$ / R On 02/10/2018 Foreign Exchange Future			14.85930		14.68710			0.0000	0.00	0	55
\$ / R On 12/10/2018 Foreign Exchange Future			14.87920		14.70640			0.0000	0.00	0	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.88910		14.71610			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.89910		14.72570			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.90500		14.73150			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.91280		14.73930			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.91680		14.74320			0.0000	0.00	0	3,808

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/11/2018	Foreign Exchange Future			14.91880		14.74510			0.0000	0.00	0	55
\$ / R	On	05/11/2018	Foreign Exchange Future			14.92660		14.75290			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.94240		14.76850			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			14.94830		14.77430			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			14.95420		14.84090			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.97400		14.79950			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.97590		14.80150			0.0000	52,415,650.00	3,500	7,004
\$ / R	On	11/12/2018	Foreign Exchange Future			14.99770		14.82280			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.00360		14.82860			0.0000	217,852,272.00	14,520	127,887
\$ / R	On	21/12/2018	Foreign Exchange Future			15.01750		14.84210			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.03730		14.86150			0.0000	0.00	0	2,387
\$ / R	On	02/01/2019	Foreign Exchange Future			15.04120		14.86540			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.07290		14.89630			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.09660		14.91960			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.09860		14.92150			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			15.12430		14.94670			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.15440		14.97600			0.0000	0.00	0	4,725
\$ / R	On	18/03/2019	Foreign Exchange Future			15.19100		15.01150			0.0000	227,865.00	15	8,610
\$ / R	On	27/03/2019	Foreign Exchange Future			15.20930		15.02930			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.21340		15.03320			0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Future			15.22150		15.04110			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.27840		15.09630			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.34180		15.15780			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.34800		15.16380			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.37080		15.18590			0.0000	23,056,200.00	1,500	18,910
\$ / R	On	28/06/2019	Foreign Exchange Future			15.39970		15.21400			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.40590		15.22000			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.41010		15.22400			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.46800		15.28030			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.47000		15.28230			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.49480		15.30630			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.53230		15.34150			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.53920		15.34790			0.0000	0.00	0	55
\$ / R	On	16/09/2019	Foreign Exchange Future			15.57170		15.37750			0.0000	1,603,885.10	103	10,138
\$ / R	On	30/09/2019	Foreign Exchange Future			15.60420		15.40710			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.60890		15.41130			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.67620		15.47260			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.74350		15.53390			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.75050		15.54020			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.77600		15.56350			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.81780		15.60150			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.82240		15.60570			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.88980		15.66700			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.96170		15.73260			0.0000	0.00	0	55
\$ / R	On	02/04/2020	Foreign Exchange Future			16.03370		15.79810			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.09640		15.85520			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			16.17530		15.92700			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.19850		15.94820			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.30530		16.04540			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.42520		16.16120			0.0000	0.00	0	0
Total \$ / R Future												2,692,746,946.50	181,314	810,142
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Call			1,010.71900	1,213.500	19.63	1.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.60	Put			0.21900	0.000	19.63	0.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Call			811.23400	1,013.500	19.63	1.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.80	Put			0.73400	0.000	19.63	0.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Call			420.42380	613.500	19.63	1.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	14.20	Put			9.92380	0.000	19.63	0.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Put			0.00140	0.000	19.63	0.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	12.92	Call			1,690.50140	1,893.500	19.63	1.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Call			1,460.51650	1,663.500	19.63	1.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.15	Put			0.01650	0.000	19.63	0.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Call			1,260.55090	1,463.500	19.63	1.0000	0.00	0	0
\$ / R	On	17/08/2018	Foreign Exchange Option	13.35	Put			0.05090	0.000	19.63	0.0000	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Put			1.56740	0.335	33.90	0.0025	0.00	0	0
\$ / R	On	20/08/2018	Foreign Exchange Option	13.56	Call			1,052.06740	1,217.335	33.90	0.9975	0.00	0	0
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Put			2.38060	2.707	38.47	0.0107	0.00	0	50,000
\$ / R	On	23/08/2018	Foreign Exchange Option	13.21	Call			1,402.98060	1,571.707	38.47	0.9893	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Put			61.06250	33.420	25.67	0.1259	668,408.00	20,000	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.20	Call			473.46250	614.420	25.67	0.8741	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Call			0.00000	388.009	27.14	0.7018	0.00	0	0
\$ / R	On	24/08/2018	Foreign Exchange Option	14.50	Put			0.00000	107.009	27.14	0.2982	2,140,184.00	20,000	20,000
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Call			112.84520	162.070	28.18	0.3442	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	15.10	Put			592.84520	473.170	28.18	0.6558	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Put			5.23820	5.022	30.76	0.0173	0.00	0	0
\$ / R	On	28/08/2018	Foreign Exchange Option	13.23	Call			1,395.23820	1,563.922	30.76	0.9827	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Put			268.01090	196.876	25.95	0.3796	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.59	Call			301.81090	399.876	25.95	0.6204	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Put			257.46310	188.180	25.87	0.3686	0.00	0	0
\$ / R	On	30/08/2018	Foreign Exchange Option	14.57	Call			311.26310	411.180	25.87	0.6314	0.00	0	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Call			0.00000	322.374	26.55	0.5385	805,934.50	2,500	2,500
\$ / R	On	30/08/2018	Foreign Exchange Option	14.74	Put			0.00000	269.374	26.55	0.4615	2,020,303.50	7,500	7,500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Put			21.94800	18.422	26.27	0.0558	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.65	Call			997.64800	1,163.422	26.27	0.9442	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Call			503.37400	633.204	24.72	0.7880	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	14.25	Put			127.67400	88.204	24.72	0.2120	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,452.00920	1,299.668	32.12	0.8967	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			858.29210	1,021.065	25.40	0.9229	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			1,955.27820	1,793.450	33.81	0.9533	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			10.97820	18.450	33.81	0.0467	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			27.70920	44.668	32.12	0.1033	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	14.42	Put			193.68120	139.900	25.38	0.2941	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	31/08/2018	Foreign Exchange Option	14.42	Call			399.38120	514.900	25.38	0.7059	0.00	0	250
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Call			1,629.37200	1,798.652	29.67	0.9879	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.00	Put			3.67200	3.652	29.67	0.0121	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			32.59210	26.065	25.40	0.0771	0.00	0	1,000
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.99080	1.037	29.80	0.0035	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			2,162.49080	2,332.137	29.80	0.9965	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Put			17.14120	15.488	24.59	0.0435	0.00	0	15,000
\$ / R	On	06/09/2018	Foreign Exchange Option	13.44	Call			1,214.34120	1,382.588	24.59	0.9565	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Call			1,223.82310	1,392.164	24.61	0.9576	0.00	0	0
\$ / R	On	06/09/2018	Foreign Exchange Option	13.43	Put			16.62310	15.064	24.61	0.0424	0.00	0	10,000
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Call			1,555.39490	1,726.231	25.58	0.9794	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.09	Put			6.29490	7.031	25.58	0.0206	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Put			18.62960	16.716	24.25	0.0460	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.45	Call			1,207.72960	1,375.916	24.25	0.9540	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Put			12.28120	11.443	24.41	0.0329	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Put			4.00980	4.796	26.61	0.0141	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	13.32	Call			1,331.38120	1,500.643	24.41	0.9671	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Put			65.73940	54.161	23.67	0.1263	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.90	Call			804.83940	963.361	23.67	0.8737	0.00	0	600
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Put			50.85180	42.464	23.80	0.1030	0.00	0	0
\$ / R	On	07/09/2018	Foreign Exchange Option	13.80	Call			889.95180	1,051.664	23.80	0.8970	0.00	0	100
\$ / R	On	07/09/2018	Foreign Exchange Option	12.90	Call			1,743.10980	1,913.996	26.61	0.9859	0.00	0	0
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Put			13.29730	11.850	22.05	0.0332	0.00	0	747
\$ / R	On	13/09/2018	Foreign Exchange Option	13.30	Call			1,363.89730	1,533.150	22.05	0.9668	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			321.62060	423.691	25.43	0.5037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			523.42060	454.291	25.43	0.4963	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			318.17260	419.595	25.47	0.5001	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			529.97260	460.195	25.47	0.4999	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			325.10220	427.824	25.40	0.5073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			516.90220	448.424	25.40	0.4927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,559.99410	1,428.840	29.89	0.8235	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			78.19410	118.240	29.89	0.1765	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,815.37860	1,988.218	24.77	0.9783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			7.17860	8.818	24.77	0.0217	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,658.49140	3,829.737	33.14	0.9992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			0.29140	0.337	33.14	0.0008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,706.57690	1,879.626	24.09	0.9747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			8.37690	10.226	24.09	0.0253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			719.27300	632.547	26.45	0.5911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			237.47300	321.947	26.45	0.4089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,162.69740	2,334.995	26.95	0.9866	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			4.49740	5.595	26.95	0.0134	0.00	0	44,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,053.39090	2,225.840	26.27	0.9845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			5.19090	6.440	26.27	0.0155	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,406.53610	1,280.861	29.33	0.7951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			94.73610	140.261	29.33	0.2049	0.00	0	5,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,469.49670	1,341.315	29.56	0.8073	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			87.69670	130.715	29.56	0.1927	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,013.67320	2,186.181	26.02	0.9836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			5.47320	6.781	26.02	0.0164	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			51.53840	44.257	22.29	0.0954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,059.73840	1,223.657	22.29	0.9046	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			992.14800	1,154.268	22.45	0.8868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			63.94800	54.868	22.45	0.1132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,388.43440	2,237.668	32.22	0.9222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			26.63440	47.068	32.22	0.0778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			1,319.35120	1,487.693	21.68	0.9538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			21.15120	18.293	21.68	0.0462	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			1,505.72370	1,376.166	29.69	0.8139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			83.92370	125.566	29.69	0.1861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			2,910.00350	3,081.332	31.09	0.9955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			1.80350	1.932	31.09	0.0045	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			1,422.55340	1,594.715	22.29	0.9613	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			14.35340	15.315	22.29	0.0387	0.00	0	74,064
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			1,696.88600	1,562.432	30.38	0.8454	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			65.08600	101.832	30.38	0.1546	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			17.18280	16.455	21.97	0.0417	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			1,375.38280	1,545.855	21.97	0.9583	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			3,159.24810	3,330.502	31.78	0.9974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			1.04810	1.102	31.78	0.0026	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			2,810.22670	2,981.806	30.82	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			2.02670	2.406	30.82	0.0055	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			2,660.62050	2,832.421	30.06	0.9931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			2.42050	3.021	30.06	0.0069	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			2,959.90200	3,131.130	31.23	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			1.70200	1.729	31.23	0.0040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			3,059.53860	3,230.782	31.50	0.9967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			1.33860	1.382	31.50	0.0033	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			2,361.68980	2,533.755	28.19	0.9898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			3.48980	4.355	28.19	0.0102	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			3,179.19770	3,350.452	31.83	0.9975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.99770	1.052	31.83	0.0025	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			6.43160	7.931	25.27	0.0194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			1,894.63160	2,067.331	25.27	0.9806	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			33.25160	28.634	21.97	0.0670	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,191.45160	1,358.034	21.97	0.9330	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			6.70050	8.251	25.08	0.0202	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			1,864.90050	2,037.651	25.08	0.9798	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			3.27960	4.094	28.51	0.0096	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			2,411.47960	2,583.494	28.51	0.9904	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			2,760.34950	2,932.081	30.68	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			2.14950	2.681	30.68	0.0061	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			2,182.58300	2,354.855	27.07	0.9870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			4.38300	5.455	27.07	0.0130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			1,983.89620	2,156.450	25.83	0.9829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			5.69620	7.050	25.83	0.0171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			11.91320	14.263	22.60	0.0359	0.00	0	4,500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			1,470.11320	1,643.663	22.60	0.9641	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			2,282.05840	2,454.211	27.70	0.9886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			3.85840	4.811	27.70	0.0114	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			8.86940	10.798	23.84	0.0268	0.00	0	70,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			1,667.06940	1,840.198	23.84	0.9732	0.00	0	7,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			1,785.68450	1,958.579	24.59	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			7.48450	9.179	24.59	0.0226	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			6,488.20000	6,659.400	34.78	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.000	34.78	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			2,083.19040	2,255.596	26.45	0.9851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			4.99040	6.196	26.45	0.0149	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			2,262.15730	2,434.333	27.57	0.9883	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			3.95730	4.933	27.57	0.0117	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Call			1,451.04500	1,624.073	22.47	0.9630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.22	Put			12.84500	14.673	22.47	0.0370	0.00	0	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Put			44.75900	38.464	22.18	0.0852	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.60	Call			1,102.95900	1,267.864	22.18	0.9148	0.00	0	26,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Call			781.27050	934.118	23.02	0.8137	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.00	Put			123.07050	104.718	23.02	0.1863	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Put			618.25440	540.153	25.94	0.5452	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	15.00	Call			276.45440	369.553	25.94	0.4548	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Put			423.53830	366.786	24.96	0.4377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.70	Call			381.73830	496.186	24.96	0.5623	0.00	0	63,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			613.90310	754.517	23.66	0.7299	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			205.70310	175.117	23.66	0.2701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,138.37910	1,992.560	31.58	0.9004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			36.57910	61.960	31.58	0.0996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Call			1,568.45610	1,741.795	23.22	0.9690	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.10	Put			10.25610	12.395	23.22	0.0310	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Put			187.00850	158.882	23.51	0.2523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.20	Call			645.20850	788.282	23.51	0.7477	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Put			52.98250	45.491	22.31	0.0975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.66	Call			1,051.18250	1,214.891	22.31	0.9025	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Put			315.58430	271.505	24.38	0.3625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.50	Call			473.78430	600.905	24.38	0.6375	0.00	0	500
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,528.51800	1,405.641	28.99	0.7888	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			112.11800	161.041	28.99	0.2112	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,699.71690	1,872.684	23.40	0.9570	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			20.31690	21.284	23.40	0.0430	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			105.25080	93.965	22.48	0.1538	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,004.65080	1,165.365	22.48	0.8462	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call		680.36360	821.682	23.36	0.7127	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put		250.96360	220.282	23.36	0.2873	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		2,183.62070	2,044.687	30.77	0.8705	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		63.02070	96.087	30.77	0.1295	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		1,677.60120	1,552.664	29.35	0.8035	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		107.00120	154.064	29.35	0.1965	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put		385.13170	340.183	24.14	0.3822	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call		524.53170	651.583	24.14	0.6178	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		109.60130	97.830	22.51	0.1587	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		989.00130	1,149.230	22.51	0.8413	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put		16.59230	17.678	24.10	0.0342	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call		1,943.69230	2,116.978	24.10	0.9658	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put		85.70910	77.796	21.77	0.1201	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call		1,282.10910	1,446.996	21.77	0.8799	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		69.30620	65.391	21.65	0.1008	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,435.40620	1,604.491	21.65	0.8992	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		1,585.68250	1,757.951	21.85	0.9115	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		59.98250	58.851	21.85	0.0885	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		227.48770	207.338	22.14	0.2394	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		953.18770	1,106.438	22.14	0.7606	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		447.74390	405.459	23.15	0.3704	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		689.24390	820.459	23.15	0.6296	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		794.60680	727.228	24.36	0.5142	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		473.90680	580.028	24.36	0.4858	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		842.61320	983.110	22.42	0.6918	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		349.41320	316.310	22.42	0.3082	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		559.75590	510.236	23.41	0.4167	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		632.95590	757.036	23.41	0.5833	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		1,796.99350	1,969.812	21.97	0.9237	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		53.79350	53.012	21.97	0.0763	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		227.00080	207.889	21.89	0.2299	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		1,040.20080	1,194.689	21.89	0.7701	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		188.57530	172.690	21.73	0.2006	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,131.77530	1,289.489	21.73	0.7994	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,406.10350	2,276.940	29.03	0.8255	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		129.30350	173.740	29.03	0.1745	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,913.33710	1,797.744	27.87	0.7645	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		186.53710	244.544	27.87	0.2355	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		41.58740	41.477	22.31	0.0608	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		1,976.68740	2,150.277	22.31	0.9392	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		161.20430	212.040	28.32	0.2033	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		10.25350	10.747	23.56	0.0174	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,863.15350	3,037.347	23.56	0.9826	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		1,108.32580	1,264.529	21.68	0.7826	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		215.42580	197.929	21.68	0.2174	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,218.30430	2,095.440	28.32	0.7967	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			702.22410	645.355	23.51	0.4579	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			610.72410	727.755	23.51	0.5421	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			627.45510	576.558	23.18	0.4243	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			681.75510	804.858	23.18	0.5757	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			0.00000	729.559	23.57	0.5367	3,647,795.50	5,000	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			0.00000	671.259	23.57	0.4633	10,068,886.50	15,000	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,948.74510	4,123.440	27.23	0.9926	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			4.44510	5.140	27.23	0.0074	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			93.77880	91.153	21.26	0.1130	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,648.07880	1,819.453	21.26	0.8870	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			638.96140	587.334	23.23	0.4290	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			673.26140	795.634	23.23	0.5710	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			8.92100	10.191	23.66	0.0156	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,113.22100	3,288.491	23.66	0.9844	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			0.00000	647.696	23.33	0.4507	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			0.00000	761.896	23.33	0.5493	15,237,924.00	20,000	10,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			151.01120	139.580	20.70	0.1539	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,490.51120	1,653.580	20.70	0.8461	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			338.60190	313.390	21.51	0.2768	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,060.10190	1,209.290	21.51	0.7232	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			962.96020	1,102.731	21.73	0.6860	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			411.46020	376.831	21.73	0.3140	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,138.33270	2,025.943	27.12	0.7506	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,243.73380	1,400.213	21.13	0.7817	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,680.83670	2,555.009	28.27	0.8104	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			172.33670	220.909	28.27	0.1896	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			239.83270	301.843	27.12	0.2494	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			711.21520	657.584	23.01	0.4418	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			692.71520	813.484	23.01	0.5582	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,880.54140	2,052.485	20.87	0.9066	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			79.04140	76.585	20.87	0.0934	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			242.23380	224.313	21.13	0.2183	0.00	0	1,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,239.55820	1,394.218	20.95	0.7664	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			276.75820	256.518	20.95	0.2336	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			890.92300	828.691	23.28	0.4905	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			633.72300	746.391	23.28	0.5095	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			213.48060	197.461	20.67	0.1932	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,386.28060	1,545.161	20.67	0.8068	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,321.41380	1,237.663	24.56	0.6013	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			454.21380	545.363	24.56	0.3987	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			389.84020	360.472	21.30	0.2938	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,495.52770	1,405.328	24.99	0.6330	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			414.12770	498.928	24.99	0.3670	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,097.25650	1,245.569	21.24	0.7166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			368.65650	341.969	21.24	0.2834	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,156.58480	1,081.274	24.04	0.5595	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	15.46	Call			525.18480	624.874	24.04	0.4405	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,012.78790	1,152.854	21.44	0.6852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			434.18790	399.254	21.44	0.3148	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			481.13130	443.119	21.66	0.3365	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			959.73130	1,096.719	21.66	0.6635	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,433.25430	1,592.697	20.58	0.8145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			204.65430	189.097	20.58	0.1855	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			722.89660	670.486	22.64	0.4324	90,515,556.00	135,000	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			751.49660	874.086	22.64	0.5676	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,354.13360	1,511.409	20.72	0.7942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			235.53360	217.808	20.72	0.2058	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			495.71100	456.763	21.72	0.3430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			944.31100	1,080.363	21.72	0.6570	0.00	0	30
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,961.34790	2,132.742	20.36	0.9073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			82.74790	79.142	20.36	0.0927	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,361.20840	1,518.687	20.71	0.7961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			232.60840	215.087	20.71	0.2039	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			665.03710	615.868	22.42	0.4115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			793.63710	919.468	22.42	0.5885	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,604.07060	2,778.684	20.25	0.9650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			25.47060	25.084	20.25	0.0350	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,185.42570	1,108.742	24.12	0.5665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			514.02570	612.342	24.12	0.4335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,566.70650	1,473.834	25.18	0.6463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			395.30650	477.434	25.18	0.3537	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,651.76160	2,826.470	20.24	0.9677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			23.16160	22.870	20.24	0.0323	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,298.40580	1,454.001	20.83	0.7790	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			259.80580	240.401	20.83	0.2210	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			851.57760	792.265	23.10	0.4750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			670.17760	785.865	23.10	0.5250	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,170.97270	1,094.976	24.08	0.5630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			519.57270	618.576	24.08	0.4370	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			256.68790	237.497	20.82	0.2191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,305.28790	1,461.097	20.82	0.7809	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			471.53870	434.146	21.61	0.3322	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			970.13870	1,107.746	21.61	0.6678	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,202.83700	2,375.981	20.32	0.9343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			54.23700	52.381	20.32	0.0657	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,310.93910	1,228.413	24.47	0.5953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			469.53910	562.013	24.47	0.4047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,545.68180	1,709.025	20.44	0.8401	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			167.08180	155.425	20.44	0.1599	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,333.57130	1,250.007	24.54	0.6002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			462.17130	553.607	24.54	0.3998	0.00	0	11,380
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			620.40270	573.817	22.25	0.3946	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	14.62	Call			829.00270	957.417	22.25	0.6054	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,747.66160	2,922.525	20.22	0.9726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			19.06160	18.925	20.22	0.0274	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			942.42010	878.046	23.39	0.5024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			621.02010	731.646	23.39	0.4976	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			614.92930	568.665	22.22	0.3925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			833.52930	962.265	22.22	0.6075	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,824.83560	2,999.793	20.21	0.9761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			16.23560	16.193	20.21	0.0239	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,730.33700	1,899.106	20.40	0.8738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			121.73700	115.506	20.40	0.1262	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,844.18660	3,019.164	20.21	0.9769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			15.58660	15.564	20.21	0.0231	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			693.68490	642.894	22.53	0.4220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			772.28490	896.494	22.53	0.5780	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			609.47630	563.536	22.20	0.3903	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			838.07630	967.136	22.20	0.6097	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,831.58480	2,001.640	20.38	0.8895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			102.98480	98.040	20.38	0.1105	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			525.55710	484.719	21.85	0.3560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			914.15710	1,048.319	21.85	0.6440	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			381.28730	352.998	21.28	0.2896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,079.88730	1,226.598	21.28	0.7104	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			746.66580	692.955	22.73	0.4406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			735.26580	856.555	22.73	0.5594	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,139.33720	2,312.100	20.33	0.9279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			60.73720	58.500	20.33	0.0721	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,941.26040	3,118.093	20.62	0.9787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			12.66040	14.493	20.62	0.0213	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			126.80300	120.218	20.41	0.1303	0.00	0	23,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,705.40300	1,873.818	20.41	0.8697	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,089.88310	3,266.636	21.22	0.9811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			11.28310	13.036	21.22	0.0189	28,261.83	2,168	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			179.03490	165.307	20.45	0.1678	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,507.63490	1,668.907	20.45	0.8322	3,618,190.38	2,168	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			313.02750	290.011	21.04	0.2527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,191.62750	1,343.611	21.04	0.7473	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,248.54360	2,421.931	20.31	0.9386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			49.94360	48.331	20.31	0.0614	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			330.95000	306.741	21.11	0.2628	276,066.90	900	14,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,159.55000	1,310.341	21.11	0.7372	13,103.41	10	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			118.44430	112.441	20.40	0.1235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,747.04430	1,916.041	20.40	0.8765	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			845.24030	786.290	23.08	0.4730	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			673.84030	789.890	23.08	0.5270	0.00	0	7,600
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,480.97670	2,655.280	20.27	0.9572	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			32.37670	31.680	20.27	0.0428	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,198.98480	3,375.669	21.67	0.9827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			10.38480	12.069	21.67	0.0173	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			262.95070	243.328	20.84	0.2230	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,291.55070	1,446.928	20.84	0.7770	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			89.11780	85.096	20.37	0.0984	1,608,318.18	18,900	146,370
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,917.71780	2,088.696	20.37	0.9016	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,527.03940	1,435.641	25.07	0.6390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			405.63940	489.241	25.07	0.3610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			776.88370	721.535	22.84	0.4509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			715.48370	835.135	22.84	0.5491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			40.04330	38.966	20.29	0.0511	0.00	0	26,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,368.64330	2,542.566	20.29	0.9489	5,512,283.52	2,168	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,620.18680	2,499.312	27.61	0.7889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			208.78680	262.912	27.61	0.2111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,952.59270	2,123.906	20.36	0.9062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			83.99270	80.306	20.36	0.0938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			648.63630	762.147	23.22	0.5132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			890.03630	828.547	23.22	0.4868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			0.00000	1,271.739	24.60	0.6050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			0.00000	545.339	24.60	0.3950	147,241,584.00	270,000	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			645.11440	758.267	23.25	0.5112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			896.51440	834.667	23.25	0.4888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			641.61570	754.404	23.27	0.5093	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			903.01570	840.804	23.27	0.4907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			0.00000	713.218	23.49	0.4881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			0.00000	909.618	23.49	0.5119	136,442.75	150	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			0.00000	1,017.157	21.98	0.6311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			0.00000	513.557	21.98	0.3689	513,557.40	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			0.00000	1,807.094	20.42	0.8583	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			0.00000	133.494	20.42	0.1417	36,043,488.00	270,000	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,266.06980	1,185.646	24.35	0.5853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			484.66980	579.246	24.35	0.4147	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,018.23610	1,158.870	21.42	0.6873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			429.63610	395.270	21.42	0.3127	9,711,774.07	24,570	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,192.67810	1,115.650	24.14	0.5682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			511.27810	609.250	24.14	0.4318	14,969,282.33	24,570	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,679.37380	1,582.477	25.48	0.6660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			367.97380	446.077	25.48	0.3340	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			806.72580	933.524	22.36	0.5948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			648.12580	599.924	22.36	0.4052	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			909.53330	846.961	23.29	0.4927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			638.13330	750.561	23.29	0.5073	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,647.84110	1,815.379	20.42	0.8598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			139.24110	131.779	20.42	0.1402	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,040.28660	1,183.165	21.37	0.6957	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	14.20	Put			411.68660	379.565	21.37	0.3043	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,027.56040	1,921.321	26.37	0.7191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			296.16040	364.921	26.37	0.2809	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,062.75930	1,207.843	21.32	0.7041	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			394.15930	364.243	21.32	0.2959	6,884,192.70	18,900	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,448.64760	1,360.266	24.86	0.6239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			427.24760	513.866	24.86	0.3761	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,251.25100	1,171.519	24.31	0.5819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			489.85100	585.119	24.31	0.4181	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,326.07680	1,482.521	20.78	0.7866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			247.47680	228.921	20.78	0.2134	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,068.44020	1,214.072	21.30	0.7062	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,684.67260	1,851.822	20.24	0.8601	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			142.57260	134.322	20.24	0.1399	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			653.22680	605.364	22.18	0.4013	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			835.32680	962.864	22.18	0.5987	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			124.62490	117.674	20.21	0.1259	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,766.72490	1,935.174	20.21	0.8741	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			704.30640	653.633	22.38	0.4198	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			796.40640	921.133	22.38	0.5802	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,961.06330	2,129.797	19.72	0.8979	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			99.56330	92.497	19.72	0.1021	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			443.54190	410.070	21.04	0.3088	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,085.04190	1,227.370	21.04	0.6912	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,068.71090	1,209.414	21.08	0.6852	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			457.21090	422.113	21.08	0.3148	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,925.98470	2,802.810	27.56	0.8008	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			207.48470	260.110	27.56	0.1992	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,349.79190	2,238.862	26.44	0.7434	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			281.29190	346.162	26.44	0.2566	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			743.70560	862.495	22.56	0.5423	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			842.20560	785.195	22.56	0.4577	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			283.64130	262.976	20.49	0.2269	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,345.14130	1,500.276	20.49	0.7731	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			86.80600	80.297	19.58	0.0908	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,052.20600	2,221.497	19.58	0.9092	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			65.32110	59.032	18.88	0.0689	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,301.62110	2,471.932	18.88	0.9311	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			110.36640	97.571	18.81	0.1016	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,079.96640	2,244.171	18.81	0.8984	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,041.19530	2,204.855	18.88	0.8917	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			119.69530	106.255	18.88	0.1083	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			562.16610	521.568	20.94	0.3390	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,103.66610	1,240.168	20.94	0.6610	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,171.29270	1,313.776	20.75	0.6852	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			499.79270	465.176	20.75	0.3148	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		990.53690	931.190	22.47	0.4752	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		782.03690	899.790	22.47	0.5248	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		86.52710	75.264	18.53	0.0828	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		2,218.02710	2,383.865	18.53	0.9172	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		986.86260	929.821	22.27	0.4647	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		833.56260	954.121	22.27	0.5353	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		2,106.38160	2,273.374	18.38	0.8866	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		130.38160	118.974	18.38	0.1134	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,111.35820	1,050.175	22.37	0.4859	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		817.35820	934.575	22.37	0.5141	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		666.16610	622.209	20.92	0.3609	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		1,122.16610	1,256.609	20.92	0.6391	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		98.79270	90.220	18.03	0.0919	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		2,244.79270	2,414.620	18.03	0.9081	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		1,257.98460	1,402.853	20.49	0.6864	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		531.98460	498.453	20.49	0.3136	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,972.01970	3,152.382	16.36	0.9719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		20.51970	21.382	16.36	0.0281	88,629.22	4,145	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,689.84950	4,869.702	22.32	0.9905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		8.34950	8.702	22.32	0.0095	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,426.89560	1,576.775	20.06	0.7211	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		465.39560	435.775	20.06	0.2789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		3,227.95800	3,410.991	17.46	0.9751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		16.45800	19.991	17.46	0.0249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		2,345.28510	2,513.211	17.41	0.9158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		93.78510	82.211	17.41	0.0842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		258.90390	233.430	19.03	0.1814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,820.40390	1,974.430	19.03	0.8186	24,552,032.08	12,435	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,526.59060	3,709.489	18.72	0.9782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		15.09060	18.489	18.72	0.0218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,082.17760	1,023.154	22.02	0.4679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		893.67760	1,014.154	22.02	0.5321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		3,287.67520	3,470.683	17.71	0.9757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		16.17520	19.683	17.71	0.0243	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		663.23810	619.023	20.63	0.3509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		1,194.73810	1,330.023	20.63	0.6491	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		573.45510	537.477	20.38	0.3206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,284.95510	1,428.477	20.38	0.6794	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,615.53190	1,770.931	19.68	0.7698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		354.03190	329.931	19.68	0.2302	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		933.39740	878.149	21.56	0.4304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		984.89740	1,109.149	21.56	0.5696	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,544.25520	1,697.685	19.82	0.7522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		392.75520	366.685	19.82	0.2478	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,813.58580	1,967.383	19.05	0.8170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		262.08580	236.383	19.05	0.1830	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,246.52770	1,180.853	22.44	0.5052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			808.02770	921.853	22.44	0.4948	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,063.10510	1,004.507	21.96	0.4633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			904.60510	1,025.507	21.96	0.5367	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,307.95550	1,239.922	22.59	0.5181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			779.45550	890.922	22.59	0.4819	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,595.35210	2,767.492	16.73	0.9461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			53.85210	46.492	16.73	0.0539	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,150.83240	2,314.477	17.97	0.8855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			139.33240	123.477	17.97	0.1145	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,559.96130	2,731.584	16.82	0.9424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			58.46130	50.584	16.82	0.0576	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,518.94190	1,671.642	19.87	0.7457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			407.44190	380.642	19.87	0.2543	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,295.39000	1,439.894	20.36	0.6828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			563.89000	528.893	20.36	0.3172	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,501.10030	2,399.503	25.11	0.6968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			432.60030	510.503	25.11	0.3032	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,214.21800	1,350.721	20.56	0.6559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			642.71800	599.722	20.56	0.3441	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,509.49660	2,407.713	25.12	0.6977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			430.99660	508.713	25.12	0.3023	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,230.38880	2,395.899	17.74	0.8987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			118.88880	104.899	17.74	0.1013	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,457.07070	1,607.908	20.00	0.7293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			445.57070	416.908	20.00	0.2707	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,859.57600	2,750.687	25.74	0.7328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			371.07600	441.687	25.74	0.2672	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,170.83640	1,304.969	20.73	0.6406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			689.33640	643.969	20.73	0.3594	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,253.29430	1,187.356	22.45	0.5066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			804.79430	918.356	22.45	0.4934	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			0.00000	2,014.116	24.37	0.6493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.00000	605.116	24.37	0.3507	30,255.82	50	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			0.00000	1,169.153	21.29	0.5923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			0.00000	798.153	21.29	0.4077	3,308,343.77	4,145	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			0.00000	1,480.289	23.16	0.5658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			0.00000	781.289	23.16	0.4342	6,476,881.67	8,290	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			851.38150	968.651	22.22	0.5140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,159.88150	1,097.651	22.22	0.4860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			847.95550	964.958	22.24	0.5125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,166.45550	1,103.958	22.24	0.4875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			854.81810	972.355	22.20	0.5155	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,153.31810	1,091.355	22.20	0.4845	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			34.60400	26.635	15.98	0.0341	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,853.90400	3,025.935	15.98	0.9659	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	29/03/2019	Foreign Exchange Option	13.00	Put			147.68500	128.786	17.87	0.1164	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,180.88500	2,342.186	17.87	0.8836	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			775.84230	727.496	20.91	0.3806	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,139.04230	1,270.896	20.91	0.6194	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,345.07200	1,490.453	20.24	0.6886	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			561.87200	527.053	20.24	0.3114	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,242.77270	1,177.992	22.29	0.4975	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			845.97270	961.392	22.29	0.5025	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			160.86310	140.709	17.93	0.1237	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,151.96310	2,312.209	17.93	0.8763	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,386.51030	1,318.318	22.22	0.5089	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			872.81030	986.718	22.22	0.4911	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			302.00090	273.603	18.74	0.1917	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,908.30090	2,062.004	18.74	0.8083	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			898.84010	845.804	20.91	0.3998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,155.14010	1,284.204	20.91	0.6002	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,436.55450	1,583.457	20.00	0.6914	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			590.25450	555.057	20.00	0.3086	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			147.32630	125.710	17.36	0.1101	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,323.62630	2,484.110	17.36	0.8899	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,261.23700	2,420.641	17.55	0.8794	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			164.93700	142.241	17.55	0.1206	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,024.42510	967.851	21.00	0.4166	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,172.22510	1,299.651	21.00	0.5834	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,524.97460	1,672.902	19.84	0.6941	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			617.17460	581.102	19.84	0.3059	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,531.02250	1,459.690	22.24	0.5189	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			898.82250	1,011.490	22.24	0.4811	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			215.25900	190.385	17.72	0.1435	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,233.05900	2,392.185	17.72	0.8565	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,337.36870	2,498.558	17.38	0.8753	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			179.56870	156.758	17.38	0.1247	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			42.64600	43.035	16.19	0.0448	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,066.44600	3,251.035	16.19	0.9552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,718.71140	1,872.595	19.44	0.7342	0.00	0	500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,629.75340	1,555.874	22.31	0.5287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			895.65340	1,006.674	22.31	0.4713	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,504.88870	1,650.640	19.91	0.6796	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			454.32590	426.352	19.26	0.2446	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,375.29960	1,310.126	21.79	0.4839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			1,011.19960	1,130.926	21.79	0.5161	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,196.82280	2,353.986	17.85	0.8417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			250.92280	223.186	17.85	0.1583	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,422.15910	1,355.314	21.89	0.4926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,288.08660	1,420.729	20.58	0.6136	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,387.93100	2,547.674	17.22	0.8769	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			182.03100	156.874	17.22	0.1231	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			220.09510	193.363	17.58	0.1431	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,275.99510	2,434.163	17.58	0.8569	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,810.22590	1,967.152	19.26	0.7554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			132.33850	110.024	16.65	0.0948	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,545.43300	1,474.339	22.14	0.5145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			931.33300	1,045.139	22.14	0.4855	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,514.51180	4,703.401	20.44	0.9798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			18.61180	22.601	20.44	0.0202	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			922.18660	869.929	20.58	0.3864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,966.75810	3,137.832	15.62	0.9509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			60.85810	47.032	15.62	0.0491	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			789.70130	742.622	20.18	0.3520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,395.60130	1,533.422	20.18	0.6480	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,568.23850	2,730.824	16.65	0.9052	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			683.70500	644.338	19.92	0.3218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,494.33850	1,639.647	19.93	0.6768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			688.43850	648.847	19.93	0.3232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			678.98870	639.841	19.91	0.3204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			707.54470	667.064	19.98	0.3290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,473.44470	1,617.864	19.98	0.6710	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,779.27150	1,935.191	19.32	0.7483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			473.37150	444.391	19.32	0.2517	5,510,448.40	12,400	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,499.60500	1,645.138	19.92	0.6782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			988.05910	1,106.114	21.89	0.5074	6,857,908.66	6,200	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			512.81140	481.795	19.44	0.2658	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,664.95560	1,590.899	22.27	0.5276	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			918.95560	1,030.599	22.27	0.4724	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			193.23710	164.953	17.12	0.1261	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,407.23710	2,564.653	17.12	0.8739	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,141.50860	1,081.832	21.10	0.4307	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,185.50860	1,311.532	21.10	0.5693	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,602.73590	1,751.449	19.71	0.6968	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			638.73590	601.749	19.71	0.3032	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			245.15070	214.240	17.55	0.1516	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,275.15070	2,430.140	17.55	0.8484	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,020.08770	1,935.652	22.90	0.5771	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			804.08770	905.752	22.90	0.4229	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,102.48120	2,254.949	18.19	0.8116	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			328.48120	294.849	18.19	0.1884	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,692.87510	1,842.149	19.57	0.7001	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			662.57510	624.149	19.57	0.2999	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,807.28110	1,730.738	22.28	0.5346	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			947.58110	1,058.738	22.28	0.4654	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			210.66550	178.319	16.99	0.1291	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,490.96550	2,646.319	16.99	0.8709	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	31/07/2019	Foreign Exchange Option	15.34	Put			1,266.78020	1,205.885	21.18	0.4429	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,207.08020	1,333.885	21.18	0.5571	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			277.75320	242.830	17.55	0.1604	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,320.05320	2,472.830	17.55	0.8396	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,964.94890	1,884.382	22.47	0.5512	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			921.24890	1,029.182	22.47	0.4488	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			779.61400	737.035	19.81	0.3291	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,605.91400	1,751.835	19.81	0.6709	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,400.07850	1,336.945	21.35	0.4553	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,221.57850	1,349.245	21.35	0.5447	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,775.37090	1,926.236	19.49	0.7032	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			683.87090	643.936	19.49	0.2968	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,958.57250	1,878.683	22.39	0.5421	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			970.07250	1,080.983	22.39	0.4579	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			226.47080	197.904	17.13	0.1339	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,567.97080	2,730.204	17.13	0.8661	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			310.98850	278.461	17.72	0.1700	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,368.88850	2,527.661	17.72	0.8300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,649.28480	4,848.841	18.67	0.9775	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			21.78480	27.141	18.67	0.0225	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,002.87830	3,177.024	16.18	0.9177	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			125.37830	105.324	16.18	0.0823	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,641.46840	1,571.691	21.77	0.4882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,148.96840	1,273.391	21.77	0.5118	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,429.51250	1,366.665	21.37	0.4533	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,257.01250	1,388.365	21.37	0.5467	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,979.50120	2,138.750	19.09	0.7408	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			572.00120	537.050	19.09	0.2592	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,654.52000	2,558.465	23.50	0.6148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			802.02000	900.165	23.50	0.3852	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,297.98380	2,459.543	18.06	0.8088	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			370.48380	337.843	18.06	0.1912	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,291.44350	2,452.890	18.08	0.8075	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			373.94350	341.190	18.08	0.1925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,304.54270	2,466.214	18.04	0.8101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			367.04270	334.514	18.04	0.1899	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			1,003.73650	1,117.604	22.54	0.4543	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,096.63650	2,013.404	22.54	0.5457	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			240.94010	217.253	17.28	0.1379	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,648.04010	2,821.453	17.28	0.8621	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,522.66120	1,457.125	21.53	0.4631	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,249.76120	1,381.325	21.53	0.5369	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,861.25020	2,018.058	19.46	0.7067	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			704.15020	663.858	19.46	0.2933	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			339.80870	310.615	17.89	0.1772	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,421.10870	2,589.515	17.89	0.8228	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,666.26420	1,596.903	21.73	0.4730	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,268.86420	1,403.103	21.73	0.5270	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,946.51150	2,108.493	19.43	0.7101	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			723.91150	682.293	19.43	0.2899	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,257.26190	2,170.317	22.73	0.5512	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,029.86190	1,146.517	22.73	0.4488	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			375.90330	346.283	18.04	0.1854	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,458.50330	2,632.483	18.04	0.8146	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,730.37850	2,911.302	17.39	0.8590	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			257.77850	235.102	17.39	0.1410	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,024.23280	2,192.151	19.41	0.7133	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			740.33280	698.651	19.41	0.2867	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,393.89600	2,304.010	22.87	0.5545	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,057.79600	1,177.510	22.87	0.4455	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			275.57210	251.821	17.50	0.1436	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,809.47210	2,995.321	17.50	0.8564	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,788.59930	1,716.204	21.89	0.4795	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,292.49930	1,429.704	21.89	0.5205	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			411.22570	381.204	18.17	0.1919	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,511.42570	2,691.704	18.17	0.8081	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,071.92940	4,929.163	27.06	0.7279	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			635.42940	705.163	27.06	0.2721	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,762.69700	3,976.050	17.08	0.9380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			89.19700	90.050	17.08	0.0620	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,400.33490	2,581.201	18.55	0.7828	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			973.91520	1,087.507	23.43	0.4111	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,401.36070	1,546.270	21.62	0.5461	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,647.86070	1,580.270	21.62	0.4539	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			496.83490	465.201	18.55	0.2172	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,397.92580	1,542.624	21.64	0.5451	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,654.42580	1,586.624	21.64	0.4549	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,404.79880	1,549.926	21.61	0.5470	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,641.29880	1,573.926	21.61	0.4530	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,790.41520	2,691.507	23.43	0.5889	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,924.89040	1,849.195	22.05	0.4863	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,316.39040	1,456.995	22.05	0.5137	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,108.78920	2,283.809	19.39	0.7167	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			757.28920	716.009	19.39	0.2833	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,537.44050	2,444.374	22.99	0.5572	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,088.94050	1,212.174	22.99	0.4428	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			291.78610	269.116	17.60	0.1458	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,893.28610	3,086.916	17.60	0.8542	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			445.62750	416.140	18.31	0.1978	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,561.32750	2,748.540	18.31	0.8022	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			478.28120	448.561	18.41	0.2029	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,605.28120	2,798.360	18.41	0.7971	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	02/03/2020	Foreign Exchange Option	13.59	Put			511.46290	481.204	18.49	0.2075	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,654.06290	2,852.904	18.49	0.7925	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			544.73520	515.256	18.60	0.2118	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,702.83520	2,908.956	18.60	0.7882	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			575.07110	545.286	18.66	0.2157	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,740.27110	2,951.685	18.66	0.7843	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			609.15130	578.561	18.73	0.2190	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,796.15130	3,013.861	18.73	0.7810	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,328.99330	1,266.279	20.58	0.3538	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,102.92750	2,290.674	20.60	0.6453	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,334.72750	1,272.174	20.60	0.3547	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,111.46190	2,298.896	20.57	0.6471	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,323.26190	1,260.396	20.57	0.3529	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,107.19330	2,294.779	20.58	0.6462	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,463.67960	1,401.003	20.84	0.3637	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,139.07960	2,336.303	20.84	0.6363	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,277.16200	2,475.471	20.82	0.6456	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,475.96200	1,410.271	20.82	0.3544	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,285.10750	2,483.178	20.78	0.6473	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,463.90750	1,397.978	20.78	0.3527	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,281.39010	2,479.324	20.80	0.6464	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,470.19010	1,404.124	20.80	0.3536	0.00	0	0
Total \$ / R Option												398,486,037.07	908,169	4,442,911
Total \$ / R												3,091,232,983.57	1,089,483	5,253,053
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.82940		14.65820			0.0000	0.00	0	365
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.00360		14.82860			0.0000	0.00	0	70
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.19100		15.01150			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.37080		15.18590			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	435
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			77,406.28550	92,642.488	23.04	0.8106	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			12,586.28550	10,702.488	23.04	0.1894	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			76,689.69470	91,876.802	23.06	0.8075	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			12,869.69470	10,936.802	23.06	0.1925	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			78,127.04610	93,411.812	23.02	0.8137	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			12,307.04610	10,471.812	23.02	0.1863	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			131,093.91020	122,841.252	24.47	0.5953	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			46,953.91020	56,201.252	24.47	0.4047	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			60,438.89550	71,321.830	23.49	0.4881	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			97,578.89550	90,961.830	23.49	0.5119	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			60,111.71950	70,958.969	23.52	0.4862	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			98,251.71950	91,598.969	23.52	0.5138	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			60,767.60580	71,686.603	23.47	0.4900	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			96,907.60580	90,326.603	23.47	0.5100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		143,288.79120	158,296.389	20.05	0.7227		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		46,138.79120	43,196.389	20.05	0.2773		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		144,494.09810	159,539.658	20.03	0.7260		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		45,344.09810	42,439.658	20.03	0.2740		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		143,890.43770	158,916.847	20.04	0.7244		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		45,740.43770	42,816.847	20.04	0.2756		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		149,960.49960	164,513.787	19.92	0.6782		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		68,370.49960	64,433.787	19.92	0.3218		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		149,433.85120	163,964.726	19.93	0.6768		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		68,843.85120	64,884.726	19.93	0.3232		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		150,488.87440	165,064.046	19.91	0.6796		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		67,898.87440	63,984.046	19.91	0.3204		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	435
£ / R	On 17/09/2018	Foreign Exchange Future			18.90130	18.66470			0.0000		21,471,876.80	1,136	197,371	
£ / R	On 28/09/2018	Foreign Exchange Future			18.93860	18.70080			0.0000		0.00	0	14	
£ / R	On 15/10/2018	Foreign Exchange Future			18.99630	18.75700			0.0000		0.00	0	2	
£ / R	On 14/12/2018	Foreign Exchange Future			19.19780	18.95550			0.0000		287,967.00	15	21,281	
£ / R	On 18/03/2019	Foreign Exchange Future			19.53280	19.28300			0.0000		0.00	0	4,932	
£ / R	On 14/06/2019	Foreign Exchange Future			19.85220	19.59430			0.0000		0.00	0	6,156	
£ / R	On 16/09/2019	Foreign Exchange Future			20.20850	19.93870			0.0000		0.00	0	4,645	
Total £ / R Future												21,759,843.80	1,151	234,401
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		686.54180	876.791	22.36	0.7159		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		271.84180	225.490	22.36	0.2841		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		680.46490	870.118	22.38	0.7129		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		275.76490	228.818	22.38	0.2871		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		692.65430	883.496	22.35	0.7188		0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		267.95430	222.195	22.35	0.2812		0.00	0	0	
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Call		1,186.56940	1,404.941	21.37	0.8434		0.00	0	0	
£ / R	On 28/09/2018	Foreign Exchange Option	17.65	Put		135.76940	116.341	21.37	0.1566		0.00	0	0	
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Call		1,178.75080	1,396.814	21.38	0.8414		0.00	0	0	
£ / R	On 28/09/2018	Foreign Exchange Option	17.66	Put		137.95080	118.214	21.38	0.1586		0.00	0	0	
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Call		1,194.41330	1,413.090	21.36	0.8453		0.00	0	0	
£ / R	On 28/09/2018	Foreign Exchange Option	17.64	Put		133.61330	114.490	21.36	0.1547		0.00	0	0	
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Put		816.28520	720.490	22.20	0.5018		0.00	0	0	
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Call		493.28520	636.790	22.20	0.4982		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		1,298.50490	1,500.596	20.15	0.7121		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		463.00490	422.796	20.15	0.2879		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		1,292.45670	1,493.985	20.16	0.7105		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		466.95670	426.185	20.16	0.2895		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		1,304.57350	1,507.225	20.15	0.7138		0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		459.07350	419.425	20.15	0.2862		0.00	0	0	
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Call		1,830.79980	2,042.278	19.47	0.7336		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			547.79980	509.478	19.47	0.2664	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,681.83180	2,540.557	22.19	0.6790	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			524.83180	633.357	22.19	0.3210	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,642.94760	1,848.025	19.56	0.6954	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			659.94760	615.225	19.56	0.3046	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,636.91490	1,841.772	19.56	0.6941	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			663.91490	618.972	19.56	0.3059	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,649.00050	1,854.293	19.55	0.6967	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			656.00050	611.493	19.55	0.3033	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,875.18650	2,078.639	19.87	0.6709	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			910.88650	856.439	19.87	0.3291	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,869.84070	2,072.833	19.87	0.6698	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			915.54070	860.633	19.87	0.3302	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,880.54530	2,084.457	19.86	0.6720	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			906.24530	852.257	19.86	0.3280	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,192.85370	2,404.035	20.07	0.6710	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,084.15370	1,025.535	20.07	0.3290	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,203.75550	2,415.282	20.07	0.6729	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,075.05550	1,016.782	20.07	0.3271	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,198.30300	2,409.653	20.07	0.6720	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,079.60300	1,021.153	20.07	0.3280	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												21,759,843.80	1,151	235,401
¥ / R	On	23/08/2018	Foreign Exchange Future			0.13380		0.13200			0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Future			0.13420		0.13230			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.13448		0.13261			0.0000	0.00	0	6,873
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13693		0.13500			0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13975		0.13776			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14245		0.14040			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,873
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Call			1,202.31460	1,380.537	31.42	0.9968	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.12	Put			2.31460	0.537	31.42	0.0032	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Call			353.57880	465.989	33.68	0.7545	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.13	Put			153.57880	85.989	33.68	0.2455	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Call			2,200.00010	2,380.000	29.16	1.0000	0.00	0	0
¥ / R	On	23/08/2018	Foreign Exchange Option	0.11	Put			0.00010	0.000	29.16	0.0000	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Put			2.95250	2.244	34.57	0.0062	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Call			1,274.74770	1,453.347	33.25	0.9300	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.12	Put			44.74770	33.347	33.25	0.0700	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Call			509.21660	638.899	31.93	0.6782	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.13	Put			279.21660	218.899	31.93	0.3218	0.00	0	0
¥ / R	On	06/09/2018	Foreign Exchange Option	0.11	Call			2,232.95250	2,422.244	34.57	0.9938	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			487.51200	597.176	21.14	0.7195	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			226.71200	148.776	21.14	0.2805	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			148.02610	185.349	25.23	0.3051	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			887.22610	736.949	25.23	0.6949	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			1,272.08130	1,460.411	21.90	0.9654	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			11.28130	12.011	21.90	0.0346	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,578.20420	1,739.167	16.66	0.9243	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			78.00420	45.967	16.66	0.0757	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			915.71580	1,030.145	20.51	0.6922	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			415.51580	336.945	20.51	0.3078	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,519.09410	2,713.435	21.12	0.9697	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			18.89410	20.235	21.12	0.0303	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			2,052.09600	2,227.508	23.39	0.8269	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			276.29600	252.708	23.39	0.1731	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,388.51270	1,531.133	23.56	0.6886	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			612.71270	556.333	23.56	0.3114	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,870.77370	3,064.733	23.23	0.9247	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			94.97370	89.933	23.23	0.0753	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,585.26370	1,706.568	19.45	0.7278	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			545.66370	461.568	19.45	0.2722	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,139.77440	1,240.904	21.81	0.5740	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,100.17440	995.904	21.81	0.4260	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,221.81760	2,385.034	17.19	0.8804	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			182.21760	140.034	17.19	0.1196	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,873
€ / R	On	07/09/2018	Foreign Exchange Future			16.91430		16.68880			0.0000	0.00	0	34
€ / R	On	11/09/2018	Foreign Exchange Future			16.92820		16.70170			0.0000	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Future			16.95000		16.72260			0.0000	6,915,600.00	408	97,805
€ / R	On	25/09/2018	Foreign Exchange Future			16.97890		16.75070			0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Future			17.26750		17.03370			0.0000	10,015,150.00	580	37,473
€ / R	On	18/03/2019	Foreign Exchange Future			17.62740		17.38690			0.0000	176,274.00	10	4,711
€ / R	On	14/06/2019	Foreign Exchange Future			17.97460		17.72600			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.22230		17.96800			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.34350		18.08090			0.0000	0.00	0	0
Total € / R Future												17,107,024.00	998	145,279
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Put			39.89540	32.834	23.53	0.0751	0.00	0	0
€ / R	On	07/09/2018	Foreign Exchange Option	15.62	Call			1,108.69540	1,327.134	23.53	0.9249	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Put			46.90560	36.433	22.29	0.0796	0.00	0	0
€ / R	On	11/09/2018	Foreign Exchange Option	15.62	Call			1,128.60560	1,344.633	22.29	0.9204	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			136.13580	106.084	22.00	0.1758	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			457.93930	374.613	23.65	0.4215	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			420.53930	564.613	23.65	0.5785	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			21.24380	40.573	31.17	0.0628	0.00	0	86,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			297.61170	410.812	24.58	0.4620	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			685.01170	570.812	24.58	0.5380	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			2,476.88580	2,705.468	26.73	0.9883	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			4.28580	5.469	26.73	0.0117	0.00	0	57,090
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			858.73580	1,056.084	22.00	0.8242	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			692.05970	577.113	24.61	0.5411	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			300.59240	414.545	24.55	0.4652	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			677.99240	564.545	24.55	0.5348	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			971.67800	1,177.028	21.72	0.8625	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			99.07800	77.028	21.72	0.1375	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			2,858.64380	2,650.573	31.17	0.9372	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,911.16180	4,685.620	35.12	0.9901	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.76180	5.620	35.12	0.0099	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			3,224.68310	3,452.662	31.11	0.9947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			2.08310	2.662	31.11	0.0053	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			294.65970	407.113	24.61	0.4589	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			189.79090	153.794	21.84	0.2150	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			850.49090	1,042.694	21.84	0.7850	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			528.47810	650.031	23.20	0.4203	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,384.77810	1,272.531	23.20	0.5797	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			525.88400	647.031	23.22	0.4188	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,392.18400	1,279.531	23.22	0.5812	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			531.08610	653.050	23.18	0.4219	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,377.38610	1,265.550	23.18	0.5781	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,699.41690	1,906.691	19.11	0.7521	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			442.51690	409.292	19.11	0.2479	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			396.87590	366.692	18.98	0.2295	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,783.77590	1,994.092	18.98	0.7705	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,693.05240	1,900.089	19.12	0.7506	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			446.15240	412.689	19.12	0.2494	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,686.71020	1,893.505	19.13	0.7492	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			449.81020	416.104	19.13	0.2508	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,638.15180	1,838.488	19.15	0.6743	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			782.15180	733.888	19.15	0.3257	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,633.16730	1,833.172	19.16	0.6730	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			787.16730	738.572	19.16	0.3270	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,643.14640	1,843.820	19.13	0.6756	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			777.14640	729.220	19.13	0.3244	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			455.47130	434.097	18.16	0.2121	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,393.47130	2,626.397	18.16	0.7879	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,582.50550	2,458.394	21.95	0.5932	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			900.50550	1,030.694	21.95	0.4068	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,251.59720	2,477.141	18.19	0.7661	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			523.59720	494.841	18.19	0.2339	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,581.76040	1,767.319	19.70	0.5995	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,290.86040	1,213.819	19.70	0.4005	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,589.73850	1,775.795	19.67	0.6016	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,278.83850	1,202.295	19.67	0.3984	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,585.74340	1,771.555	19.68	0.6005	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,284.84340	1,208.054	19.68	0.3995	0.00	0	0
Total € / R Option												0.00	0	415,656
Total € / R												17,107,024.00	998	560,935
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.79890		10.66800			0.0000	248,374.70	23	11,333
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.92890		10.79580			0.0000	0.00	0	11,820
AU\$ / R	On	18/03/2019	Foreign Exchange Future			11.07430		10.93790			0.0000	55,371.50	5	510
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.21780		11.07710			0.0000	0.00	0	4,929
Total AU\$ / R Future												303,746.20	28	28,592
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			96.58820	149.348	21.80	0.3390	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			538.58820	460.448	21.80	0.6610	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			94.65110	146.709	21.85	0.3342	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			546.65110	467.809	21.85	0.6658	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			92.75080	144.112	21.89	0.3294	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			554.75080	475.212	21.89	0.6706	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			904.15860	830.944	19.64	0.6518	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			214.17910	274.885	19.59	0.3535	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			888.37910	815.985	19.59	0.6465	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			212.05880	272.351	19.62	0.3508	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			896.25880	823.451	19.62	0.6492	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			209.95860	269.844	19.64	0.3482	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			847.71730	963.757	16.31	0.7249	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			269.81730	249.457	16.31	0.2751	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			841.27190	957.068	16.31	0.7223	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			273.37190	252.768	16.31	0.2777	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			854.19320	970.474	16.30	0.7275	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			266.29320	246.174	16.30	0.2725	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			623.20400	579.793	16.87	0.4213	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			686.05040	783.058	16.89	0.5764	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			628.95040	585.258	16.89	0.4236	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			694.58670	792.153	16.86	0.5811	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			617.48670	574.353	16.86	0.4189	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			690.30400	787.593	16.87	0.5787	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												303,746.20	28	28,592
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.47920		11.30560			0.0000	0.00	0	590
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.63920		11.46330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	590
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,846.11360	2,019.157	19.44	0.9624	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			20.51360	19.957	19.44	0.0376	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,836.50860	2,009.538	19.42	0.9618	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			20.90860	20.338	19.42	0.0382	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,855.72550	2,028.782	19.46	0.9630	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			20.12550	19.582	19.46	0.0370	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,007.41380	1,153.666	17.37	0.7516	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			274.11380	244.466	17.37	0.2484	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,000.89580	1,146.847	17.37	0.7493	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			277.59580	247.647	17.37	0.2507	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,013.96270	1,160.514	17.36	0.7539	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			270.66270	241.314	17.36	0.2461	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			538.80790		551.68710			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	17/09/2018	Foreign Exchange Future			14.93320		14.76730			0.0000	0.00	0	1,975
CHF / R	On	14/12/2018	Foreign Exchange Future			15.22710		15.05600			0.0000	0.00	0	770
CHF / R	On	18/03/2019	Foreign Exchange Future			15.56160		15.38550			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.88420		15.70070			0.0000	0.00	0	150
Total CHF / R Future												0.00	0	2,895
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			284.43890	362.896	24.03	0.4696	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			567.13890	479.696	24.03	0.5304	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			290.71830	370.444	23.95	0.4770	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			553.41830	467.244	23.95	0.5230	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			287.56170	366.651	23.99	0.4733	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			560.26170	473.451	23.99	0.5267	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,956.47960	2,124.299	21.55	0.8881	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			110.47960	107.199	21.55	0.1119	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,947.69290	2,115.449	21.54	0.8870	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			111.69290	108.349	21.54	0.1130	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,965.27740	2,133.158	21.56	0.8891	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			109.27740	106.058	21.56	0.1109	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,410.28920	1,559.814	20.12	0.7073	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			504.78920	478.214	20.12	0.2927	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,422.61640	1,572.534	20.11	0.7105	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			497.11640	470.934	20.11	0.2895	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,416.44580	1,566.163	20.11	0.7089	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			500.94580	474.563	20.11	0.2911	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,617.42760	1,768.807	19.68	0.6968	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			636.72760	604.607	19.68	0.3032	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,611.62880	1,762.835	19.69	0.6954	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			640.92880	608.635	19.69	0.3046	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,605.84610	1,756.879	19.70	0.6941	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			645.14610	612.679	19.70	0.3059	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,895
CNH / R	On	17/09/2018	Foreign Exchange Future			2.16150		2.13420			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.18200		2.15230			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.20410		2.17360			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.22520		2.19350			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			472.94010	399.172	21.74	0.3961	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			470.43460	660.451	21.85	0.5749	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			528.43460	445.451	21.85	0.4251	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			429.09180	609.712	21.96	0.5459	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			587.09180	494.712	21.96	0.4541	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			514.94010	714.172	21.74	0.6039	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,549.16460	2,846.271	19.40	0.8957	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			126.16460	126.271	19.40	0.1043	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,459.87460	2,757.876	19.34	0.8875	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			136.87460	137.876	19.34	0.1125	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,639.20840	2,935.484	19.46	0.9033	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			116.20840	115.484	19.46	0.0967	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,536.80340	1,791.193	18.31	0.6612	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			800.80340	750.193	18.31	0.3388	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,645.29050	1,911.055	18.23	0.6864	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			709.29050	670.055	18.23	0.3136	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,590.27890	1,850.419	18.27	0.6739	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			754.27890	709.419	18.27	0.3261	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,627.51290	2,933.279	18.06	0.7863	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			492.51290	481.279	18.06	0.2137	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,553.40470	2,858.837	18.04	0.7775	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			518.40470	506.837	18.04	0.2225	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,702.58960	3,008.664	18.09	0.7950	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			467.58960	456.664	18.09	0.2050	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CURRENCO	On	06/11/2018	Foreign Exchange Future			805.44070		758.14140			0.0000	40,272,035,000.00	50,000	0
Total CURRENCY CANDO CX05 Future												40,272,035,000.00	50,000	0
Total CURRENCY CANDO CX05												40,272,035,000.00	50,000	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.28020		2.25050			0.0000	0.00	0	245
DKK / R	On	14/12/2018	Foreign Exchange Future			2.32530		2.29480			0.0000	0.00	0	235
DKK / R	On	18/03/2019	Foreign Exchange Future			2.37450		2.34280			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42200		2.38960			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			234.72920	356.183	24.01	0.3461	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			1,229.72920	1,054.183	24.01	0.6539	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			211.94860	329.771	24.20	0.3255	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			1,306.94860	1,127.771	24.20	0.6745	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			191.02200	305.209	24.39	0.3058	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			1,386.02200	1,203.209	24.39	0.6942	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			203.54960	195.394	19.24	0.1423	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,271.66500	2,562.097	19.12	0.8489	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			223.66500	209.097	19.12	0.1511	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,193.17240	2,476.653	19.00	0.8398	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			245.17240	223.653	19.00	0.1602	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,351.54960	2,648.394	19.24	0.8577	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,725.37360	1,973.758	18.76	0.6615	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			897.37360	828.758	18.76	0.3385	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,835.63820	2,090.231	18.64	0.6846	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			807.63820	745.231	18.64	0.3154	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,778.32010	2,029.700	18.67	0.6732	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			850.32010	784.700	18.67	0.3268	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,020.93020	3,311.059	18.16	0.7976	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			524.93020	491.059	18.16	0.2024	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,950.89250	3,237.733	18.18	0.7894	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			554.89250	517.733	18.18	0.2106	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,882.21430	3,166.597	18.21	0.7808	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			586.21430	546.597	18.21	0.2192	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			1.89020		1.86840			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.91520		1.89270			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.94160		1.91860			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.96640		1.94260			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			594.21700	755.309	24.39	0.6323	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			410.21700	353.309	24.39	0.3677	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			546.07340	700.495	24.59	0.6028	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			462.07340	398.495	24.59	0.3972	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			645.70020	813.264	24.19	0.6617	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			361.70020	311.265	24.19	0.3383	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,367.70690	3,596.114	21.76	0.9567	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			40.70690	44.114	21.76	0.0433	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,272.99160	3,501.154	21.68	0.9523	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			45.99160	49.154	21.68	0.0477	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,178.84150	3,406.678	21.60	0.9476	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			51.84150	54.678	21.60	0.0524	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,864.98770	2,060.234	20.19	0.7271	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			578.98770	544.234	20.19	0.2729	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,805.71190	1,998.110	20.28	0.7144	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			619.71190	582.110	20.28	0.2856	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,925.85900	2,123.865	20.10	0.7398	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			539.85900	507.865	20.10	0.2602	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,381.31640	2,588.044	19.37	0.7637	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			555.31640	524.044	19.37	0.2363	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,318.23540	2,522.614	19.45	0.7530	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			592.23540	558.614	19.45	0.2470	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,445.79100	2,654.809	19.29	0.7743	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			519.79100	490.809	19.29	0.2257	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			0.14640		0.14480			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.14580		0.14450			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14480		0.14420			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14390		0.14410			0.0000	0.00	0	1,628
Total KES / R Future												0.00	0	2,190
Total KES / R												0.00	0	2,190
NOK/R	On	17/09/2018	Foreign Exchange Future			1.75350		1.73860			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.78070		1.76530			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.81010		1.79420			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.83830		1.82190			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			9.80140		9.67360			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.91860		9.78860			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.05130		9.91850			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.18320		10.04630			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			134.45420	198.819	22.50	0.4341	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			390.85420	327.419	22.50	0.5659	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			131.70150	195.269	22.55	0.4282	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			398.10150	333.869	22.55	0.5718	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			137.25980	202.428	22.46	0.4400	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			383.65980	321.028	22.46	0.5600	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			948.35370	1,070.477	18.36	0.8541	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			89.75370	81.877	18.36	0.1459	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			940.34720	1,062.294	18.37	0.8515	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			91.74720	83.694	18.37	0.1485	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			956.39370	1,078.688	18.35	0.8566	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			87.79370	80.088	18.35	0.1434	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			342.03890	313.817	17.93	0.3237	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			725.10250	829.063	17.94	0.6735	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			346.60250	317.763	17.94	0.3265	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			736.00890	841.203	17.93	0.6791	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			337.50890	309.903	17.93	0.3209	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			730.53890	835.117	17.93	0.6763	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			710.43240	805.389	18.30	0.5951	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			584.13240	542.189	18.30	0.4049	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			706.02310	800.718	18.32	0.5927	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			589.72310	547.518	18.32	0.4073	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			714.86760	810.083	18.28	0.5975	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			578.56760	536.883	18.28	0.4025	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			1.36360		1.35700			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.37280		1.36560			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.38340		1.37600			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.39360		1.38580			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			130.00000	64.000		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			230.00000	164.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	36.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			30.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,056.00000	1,128.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			956.00000	1,028.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,156.00000	1,228.000		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			360.00000	434.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			260.00000	334.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			460.00000	534.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			658.00000	736.000		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			558.00000	636.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			758.00000	836.000		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			1.27460		1.27330			0.0000	7,647.60	6	20
Total QUANTO £ / \$ Future												7,647.60	6	20
Total QUANTO £ / \$												7,647.60	6	20
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.14300		1.14080			0.0000	5,715.00	5	240
Total QUANTO € / \$ Future												5,715.00	5	240
Total QUANTO € / \$												5,715.00	5	240
R / ¥	On	23/08/2018	Foreign Exchange Future			7.47320	0.13376	7.57770			0.0000	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Future			7.45260	0.13376	7.55720			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Put		0.13376	11,224.95400	12,268.981	38.02	0.9990	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.70	Call		0.13376	1.95400	0.982	38.02	0.0010	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Put		0.13376	6,942.57260	7,980.614	34.33	0.9887	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.27	Call		0.13376	19.57260	12.614	34.33	0.0113	0.00	0	13,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Call		0.13376	38.35110	27.912	30.43	0.0256	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.07	Put		0.13376	4,961.35110	5,995.912	30.43	0.9744	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Call		0.13376	17.99970	10.519	34.59	0.0095	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.30	Put		0.13376	7,240.99970	8,278.519	34.59	0.9905	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Put		0.13376	7,738.78930	8,775.775	35.02	0.9928	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.35	Call		0.13376	15.78930	7.775	35.02	0.0072	0.00	0	20,000
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Call		0.13376	17.51900	9.901	34.68	0.0090	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥	On	23/08/2018	Foreign Exchange Option	8.31	Put		0.13376	7,340.51900	8,377.901	34.68	0.9910	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Call		0.13376	17.05890	9.320	34.76	0.0085	0.00	0	0
R / ¥	On	23/08/2018	Foreign Exchange Option	8.32	Put		0.13376	7,440.05890	8,477.320	34.76	0.9915	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Put		0.13376	7,098.17650	8,127.194	23.63	0.9665	0.00	0	0
R / ¥	On	06/09/2018	Foreign Exchange Option	8.26	Call		0.13376	70.17650	53.194	23.63	0.0335	0.00	0	25,000
Total R / ¥ Option												0.00	0	58,000
Total R / ¥												0.00	0	58,000
R / ¥EN	On	17/09/2018	Foreign Exchange Future			7.43580	0.13376	7.54100			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		0.13376	34.85420	31.394	23.48	0.0175	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.13376	10,724.85420	11,773.394	23.48	0.9825	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.13376	34.24420	30.833	23.57	0.0171	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.13376	10,824.24420	11,872.833	23.57	0.9829	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.13376	35.48200	31.971	23.38	0.0178	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.13376	10,625.48200	11,673.971	23.38	0.9822	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.13376	157.93240	92.160	19.60	0.0526	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.13376	6,447.93240	7,434.159	19.60	0.9474	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			10.80660		10.67030			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.95690		10.81780			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			11.12270		10.97950			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.28360		11.13550			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			704.71520	837.447	20.97	0.9032	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			34.41520	30.847	20.97	0.0968	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			695.90240	828.498	20.96	0.9004	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			35.60240	31.898	20.96	0.0996	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			713.56120	846.424	20.98	0.9059	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			33.26120	29.824	20.98	0.0941	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,488.09200	1,627.145	19.43	0.9286	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			40.29200	40.245	19.43	0.0714	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,478.78060	1,617.859	19.41	0.9275	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			40.98060	40.959	19.41	0.0725	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,497.41300	1,636.441	19.45	0.9298	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			39.61300	39.542	19.45	0.0702	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			935.47180	1,058.828	17.95	0.7260	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			295.97180	276.128	17.95	0.2740	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			929.18250	1,052.288	17.96	0.7236	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			299.68250	279.588	17.96	0.2764	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			941.78990	1,065.392	17.94	0.7284	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			292.28990	272.692	17.94	0.2716	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,362.75010	1,496.426	17.35	0.8011	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			227.25010	212.826	17.35	0.1989	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,355.41820	1,488.960	17.35	0.7993	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			229.91820	215.360	17.35	0.2007	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,370.10360	1,503.913	17.34	0.8029	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			224.60360	210.313	17.34	0.1971	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			2.38840		2.48410			0.0000	0.00	0	5,270
TRY / R	On	14/12/2018	Foreign Exchange Future			2.26610		2.35610			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.15290		2.23720			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.05730		2.14570			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	5,270
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			3.40130	0.723	46.49	0.0071	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			879.30130	972.323	46.49	0.9929	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.22720	0.676	46.49	0.0067	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			889.12720	982.276	46.49	0.9933	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			3.58410	0.773	46.49	0.0076	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			869.48410	962.373	46.49	0.9924	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			31.02730	27.324	37.54	0.1241	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			644.92730	731.224	37.54	0.8759	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			30.24220	26.482	37.54	0.1209	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			654.14220	740.382	37.54	0.8791	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			31.83550	28.192	37.54	0.1273	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			635.73550	722.091	37.54	0.8727	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			64.32300	58.662	33.46	0.2114	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			557.12300	635.762	33.46	0.7886	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			63.11130	57.615	33.54	0.2081	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			565.91130	644.715	33.54	0.7919	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			65.56440	59.734	33.37	0.2149	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			548.36440	626.834	33.37	0.7851	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			12.12720	10.167	32.34	0.0454	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,396.42720	1,482.867	32.34	0.9546	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			11.84520	9.934	32.34	0.0445	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,406.14520	1,492.634	32.34	0.9555	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			12.41570	10.405	32.34	0.0463	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,386.71570	1,473.105	32.34	0.9537	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	5,270
ZMW / R On 17/09/2018 Foreign Exchange Future			1.41990		1.40470			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.36380		1.35700			0.0000	0.00	0	0
ZMW / R On 18/03/2019 Foreign Exchange Future			1.30620		1.30480			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.25930		1.26210			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									43 003 965 923.10	233,502	1,262,407
Total Options									398 486 037.07	908,169	4,917,567
Grand Total:									43,402,451,960.17	1,141,671	6,179,974