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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/09/2018 Foreign Exchange Future			14.65440		14.83860			0.0000	0.00	0	300
\$ / R On 25/09/2018 Foreign Exchange Future			14.66030		14.84550			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			14.66130		14.84720			0.0000	0.00	0	0
\$ / R On 27/09/2018 Foreign Exchange Future			14.66230		14.84890			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.66330		14.85060			0.0000	733,165.00	50	2,583
\$ / R On 02/10/2018 Foreign Exchange Future			14.66850		14.85900			0.0000	0.00	0	55
\$ / R On 03/10/2018 Foreign Exchange Future			14.67070		14.86110			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.69100		14.88010			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.69770		14.88640			0.0000	7,348,850.00	500	4,000
\$ / R On 17/10/2018 Foreign Exchange Future			14.70220		14.89060			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.71350		14.90110			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.71940		14.90720			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.72730		14.91530			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.73130		14.91940			0.0000	0.00	0	4,637
\$ / R On 01/11/2018 Foreign Exchange Future			14.73330		14.92140			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.73520		14.92350			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.74120		14.92960			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.75700		14.94580			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.76100		14.94990			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.76300		14.95190			0.0000	0.00	0	420
\$ / R On 19/11/2018 Foreign Exchange Future			14.76890		14.95800			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
\$ / R	On	23/11/2018	Foreign Exchange Future			14.77690		14.96620			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.78890		14.97850			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.79090		14.98050			0.0000	0.00	0	8,251
\$ / R	On	05/12/2018	Foreign Exchange Future			14.80090		14.99080			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.80290		14.99280			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.81290		15.00310			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.81490		15.00510			0.0000	0.00	0	1,172
\$ / R	On	14/12/2018	Foreign Exchange Future			14.81890		15.00920			0.0000	1,058,010,184.40	71,396	810,666
\$ / R	On	20/12/2018	Foreign Exchange Future			14.83090		15.02150			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.83290		15.02350			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.85210		15.04320			0.0000	0.00	0	4,706
\$ / R	On	02/01/2019	Foreign Exchange Future			14.85590		15.04720			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.88660		15.07880			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.90960		15.10250			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.91150		15.10450			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			14.93650		15.13020			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.96520		15.15980			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.99980		15.19530			0.0000	9,464,873.80	631	33,410
\$ / R	On	27/03/2019	Foreign Exchange Future			15.01700		15.21330			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.02090		15.21730			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			15.02860		15.22520			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.08240		15.28110			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.14200		15.34300			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.14780		15.34890			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.16900		15.37090			0.0000	75,845.00	5	19,415
\$ / R	On	20/06/2019	Foreign Exchange Future			15.18050		15.38290			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.19630		15.39930			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.20220		15.40540			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.20620		15.40950			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.26160		15.46690			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.26360		15.46890			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.28730		15.49350			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.32100		15.52830			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.32690		15.53450			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.33280		15.54060			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.35460		15.56320			0.0000	37,710,897.60	2,456	19,892
\$ / R	On	30/09/2019	Foreign Exchange Future			15.38340		15.59360			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.38770		15.59810			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.44960		15.66260			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.51150		15.72710			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.51790		15.73370			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.54140		15.75820			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.57980		15.79820			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.58410		15.80270			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.64600		15.86720			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.71220		15.93620			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	16/03/2020	Foreign Exchange Future			15.74200		15.96730			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.77830		16.00510			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.83600		16.06520			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.90850		16.14080			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.92990		16.16300			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.02810		16.26540			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.13060		16.37210			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,113,343,815.80</b>	<b>75,038</b>	<b>1,016,879</b>
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			545.90900	719.330	33.29	0.9727	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			14.50900	3.730	33.29	0.0273	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,247.94570	1,431.348	30.30	0.9912	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			3.44570	1.648	30.30	0.0088	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			47.82610	69.852	17.71	0.3016	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			415.02610	251.152	17.71	0.6984	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			585.70980	749.820	21.27	0.9386	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			34.60980	12.120	21.27	0.0614	242,400.00	20,000	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Put			0.00000	386.967	18.99	0.7869	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Call			0.00000	49.267	18.99	0.2131	985,334.00	20,000	20,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			4.70340	5.394	21.00	0.0287	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,075.30340	888.694	21.00	0.9713	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			623.87750	451.321	18.85	0.8366	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			23.27750	38.021	18.85	0.1634	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,404.90200	1,588.939	28.02	0.9897	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			5.50200	2.239	28.02	0.0103	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			71.73340	107.945	17.73	0.3755	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			382.33340	231.245	17.73	0.6245	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,851.15650	1,663.618	26.50	0.9982	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.55650	0.318	26.50	0.0018	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			4.97050	5.828	20.86	0.0308	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,055.57050	869.128	20.86	0.9692	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			1,951.32690	2,137.523	32.02	0.9963	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			1.92690	0.823	32.02	0.0037	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.47520	0.552	26.54	0.0025	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			2,099.47520	1,909.052	26.54	0.9975	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			295.81130	407.681	18.92	0.7069	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			176.91130	98.381	18.92	0.2931	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			9.33540	11.229	19.18	0.0388	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,379.43540	1,192.229	19.18	0.9612	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			301.99280	212.258	18.70	0.4122	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			295.59280	394.558	18.70	0.5878	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			342.30860	449.442	19.02	0.6267	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			268.70860	187.142	19.02	0.3733	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			784.49140	933.471	21.30	0.8351	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			110.89140	71.171	21.30	0.1649	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			6.91210	9.067	18.79	0.0300	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	17/10/2018	Foreign Exchange Option	13.35	Call			1,547.51210	1,361.267	18.79	0.9700	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			44.88240	62.904	16.86	0.1573	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			945.98240	776.404	16.86	0.8427	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,707.21110	1,520.770	18.41	0.9766	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			6.11110	7.270	18.41	0.0234	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			166.80060	226.449	17.95	0.3795	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			584.00060	455.849	17.95	0.6205	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			462.16740	571.298	19.43	0.6237	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			317.46740	238.598	19.43	0.3763	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			52.28940	72.430	16.97	0.1585	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			1,041.68940	873.730	16.97	0.8415	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			781.08880	635.971	17.49	0.7222	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			111.68880	154.671	17.49	0.2778	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			431.06730	331.388	18.71	0.4749	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			331.66730	420.088	18.71	0.5251	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			439.49030	544.256	19.34	0.5998	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			348.89030	265.556	19.34	0.4002	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,926.12520	1,738.533	18.38	0.9791	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			6.72520	7.233	18.38	0.0209	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,133.75340	2,307.814	23.88	0.9593	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			33.15340	19.114	23.88	0.0407	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,618.78910	1,782.906	23.33	0.9147	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			68.18910	44.206	23.33	0.0853	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			259.77310	334.583	18.32	0.4609	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			509.17310	395.883	18.32	0.5391	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			37.46470	51.896	16.90	0.1215	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,156.86470	983.196	16.90	0.8785	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			5.60030	5.919	19.41	0.0165	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			2,117.00030	1,929.219	19.41	0.9835	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			790.05180	923.638	20.99	0.7447	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			213.55180	158.838	20.99	0.2553	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			355.62170	446.808	18.88	0.5341	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			429.12170	332.008	18.88	0.4659	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,117.50620	950.121	16.81	0.8536	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			47.90620	68.921	16.81	0.1464	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,935.53340	2,103.592	23.61	0.9342	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			55.13340	34.792	23.61	0.0658	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			2.33940	2.449	24.07	0.0058	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,031.93940	2,843.649	24.07	0.9942	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			394.45200	483.749	18.77	0.5235	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			480.25200	380.749	18.77	0.4765	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			775.85380	900.375	20.49	0.6967	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			285.75380	221.375	20.49	0.3033	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			483.21880	385.565	18.93	0.4698	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			421.31880	512.565	18.93	0.5302	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,043.11450	886.256	17.16	0.7911	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	16/11/2018	Foreign Exchange Option	14.00	Put			91.21450	123.256	17.16	0.2089	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			344.26010	422.735	18.51	0.4769	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			556.16010	445.735	18.51	0.5231	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			334.62140	411.825	18.47	0.4695	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			566.52140	454.825	18.47	0.5305	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			2.34840	2.742	23.88	0.0059	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,284.24840	3,095.742	23.88	0.9941	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,122.24060	3,933.396	25.41	0.9991	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.34060	0.396	25.41	0.0009	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			16.10670	18.488	16.64	0.0448	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,748.00670	1,561.488	16.64	0.9552	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			400.95310	487.069	18.67	0.5099	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			518.95310	415.969	18.67	0.4901	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			702.73880	817.856	20.04	0.6468	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			358.93880	284.756	20.04	0.3532	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			306.77490	378.265	18.29	0.4298	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			652.97490	535.165	18.29	0.5702	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			36.92970	48.490	16.61	0.0931	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,555.42970	1,377.390	16.61	0.9069	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,002.05980	1,813.924	17.71	0.9535	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			21.55980	23.024	17.71	0.0465	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			136.20040	174.150	17.27	0.2481	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,036.70040	885.050	17.27	0.7519	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			912.71540	773.461	17.59	0.6970	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			582.26470	475.998	18.70	0.5071	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			79.19990	104.139	16.97	0.1691	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,259.69990	1,095.039	16.97	0.8309	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			182.21540	232.561	17.59	0.3030	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,409.64910	2,577.999	24.62	0.9167	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			80.14910	58.899	24.62	0.0833	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,848.91510	2,006.493	23.38	0.8681	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			129.41510	97.393	23.38	0.1319	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			421.76470	505.098	18.70	0.4929	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			827.26700	946.061	20.32	0.6602	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			368.06700	296.961	20.32	0.3398	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			571.38340	470.184	18.89	0.4876	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			478.58340	567.284	18.89	0.5124	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			903.87950	767.613	17.68	0.6786	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			211.07950	264.713	17.68	0.3214	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,199.53050	1,039.491	17.07	0.7987	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			106.73050	136.591	17.07	0.2013	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			725.40270	836.871	19.94	0.6226	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			418.20270	339.771	19.94	0.3774	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,015.01300	1,142.144	20.87	0.7013	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			328.11300	265.044	20.87	0.2987	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,249.38450	1,088.025	17.02	0.8050	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	11/12/2018	Foreign Exchange Option	13.86	Put			106.28450	135.125	17.02	0.1950	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			593.56380	693.025	19.32	0.5588	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			516.66380	425.925	19.32	0.4412	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			70.67630	91.841	16.84	0.1450	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,423.77630	1,254.741	16.84	0.8550	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			486.86420	574.173	18.86	0.5043	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			601.96420	499.073	18.86	0.4957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			247.57660	198.638	22.01	0.2278	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			852.98780	970.109	20.32	0.6480	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			402.18780	329.009	20.32	0.3520	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			969.97420	830.384	17.59	0.6919	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			210.77420	261.484	17.59	0.3081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,733.31370	1,549.582	16.75	0.9119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			44.11370	50.682	16.75	0.0881	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,477.14200	1,307.055	16.86	0.8620	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			67.94200	88.155	16.86	0.1380	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			444.64110	525.832	18.67	0.4763	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			653.84110	544.732	18.67	0.5237	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			1,033.24750	886.802	17.41	0.7192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			184.04750	227.902	17.41	0.2808	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			257.07620	314.891	17.84	0.3481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			886.27620	753.791	17.84	0.6519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,087.19480	1,900.418	17.93	0.9444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			27.99480	31.518	17.93	0.0556	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,350.46850	1,185.439	16.99	0.8287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			91.26850	116.539	16.99	0.1713	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			394.81480	470.475	18.47	0.4464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			704.01480	589.375	18.47	0.5536	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,771.11190	2,581.806	20.15	0.9770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			11.91190	12.906	20.15	0.0230	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,076.76340	925.956	17.29	0.7371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			167.56340	207.056	17.29	0.2629	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,263.86000	1,401.023	21.66	0.7507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			273.06000	219.923	21.66	0.2493	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,820.40810	2,631.011	20.31	0.9784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			11.20810	12.111	20.31	0.0216	88,407.38	7,300	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			245.89400	302.054	17.78	0.3388	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			905.09400	770.954	17.78	0.6612	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			559.40980	654.406	19.18	0.5363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			558.60980	463.306	19.18	0.4637	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			867.18400	985.186	20.37	0.6524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			396.38400	324.086	20.37	0.3476	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,383.74480	1,217.303	16.96	0.8379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			84.54480	108.403	16.96	0.1621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			238.60350	293.666	17.74	0.3327	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			917.80350	782.566	17.74	0.6673	0.00	0	100

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	12.68	Call			2,349.32090	2,161.218	18.79	0.9604	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			20.12090	22.318	18.79	0.0396	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,392.12360	1,225.335	16.95	0.8402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			82.92360	106.435	16.95	0.1598	776,976.23	7,300	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,610.99100	1,434.131	16.74	0.8913	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			51.79100	65.231	16.74	0.1087	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,028.89560	1,155.811	20.93	0.6977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			338.09560	274.711	20.93	0.3023	2,005,391.76	7,300	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			881.46820	1,000.345	20.42	0.6568	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			390.66820	319.245	20.42	0.3432	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,919.12290	2,729.564	20.63	0.9810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			9.92290	10.664	20.63	0.0190	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			645.09300	747.416	19.53	0.5736	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			504.29300	416.316	19.53	0.4264	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,317.57580	1,154.007	17.03	0.8191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			98.37580	125.107	17.03	0.1809	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,998.20140	2,808.533	20.89	0.9828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			9.00140	9.633	20.89	0.0172	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,828.20110	1,643.465	17.07	0.9221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			39.00110	44.565	17.07	0.0779	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			96.56370	122.923	17.02	0.1785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,325.76370	1,161.823	17.02	0.8215	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			419.33300	497.767	18.57	0.4615	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			678.53300	566.667	18.57	0.5385	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			348.17500	418.257	18.28	0.4160	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			757.37500	637.157	18.28	0.5840	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,006.27260	1,132.070	20.85	0.6919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			345.47260	280.970	20.85	0.3081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			280.33650	341.478	17.96	0.3667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			849.53650	720.378	17.96	0.6333	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			175.67400	217.324	17.35	0.2718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,054.87400	906.224	17.35	0.7282	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			357.24630	428.442	18.32	0.4221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			746.44630	627.342	18.32	0.5779	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,281.11720	2,093.304	18.56	0.9567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			21.91720	24.404	18.56	0.0433	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,116.98630	2,927.169	21.27	0.9852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			7.78630	8.269	21.27	0.0148	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			352.69440	423.332	18.30	0.4191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			751.89440	632.232	18.30	0.5809	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,265.69660	3,075.790	21.77	0.9877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			6.49660	6.890	21.77	0.0123	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			55.09260	72.304	16.78	0.1180	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,564.29260	1,391.204	16.78	0.8820	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,017.98470	2,828.291	20.95	0.9832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			8.78470	9.391	20.95	0.0168	0.00	0	174,530

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	12.63	Call		2,398.12940	2,209.839	18.94	0.9628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		18.92940	20.939	18.94	0.0372	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		142.38920	177.499	17.21	0.2350	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		1,151.58920	996.399	17.21	0.7650	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		1,942.85120	1,757.100	17.45	0.9329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		33.65120	38.200	17.45	0.0671	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		553.50270	647.960	19.15	0.5335	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		562.70270	466.860	19.15	0.4665	622,324.51	1,333	11,433
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		2,643.15580	2,454.127	19.74	0.9729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		13.95580	15.227	19.74	0.0271	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		465.44340	548.825	18.75	0.4881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		634.64340	527.725	18.75	0.5119	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		100.21430	127.316	17.04	0.1833	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		1,309.41430	1,146.216	17.04	0.8167	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		29.76440	33.602	17.77	0.0592	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		2,038.96440	1,852.502	17.77	0.9408	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		40.46860	46.317	16.97	0.0808	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,799.66860	1,615.217	16.97	0.9192	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		492.14010	578.900	18.87	0.5026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		611.34010	507.800	18.87	0.4974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		16.15350	17.741	19.36	0.0316	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		2,525.35350	2,336.641	19.36	0.9684	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		130.84840	163.858	17.16	0.2216	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		1,190.04840	1,032.758	17.16	0.7784	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,346.34890	2,510.407	24.33	0.8892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		115.54890	89.307	24.33	0.1108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		2,077.54030	1,890.823	17.89	0.9437	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		28.34030	31.923	17.89	0.0563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		38.05310	43.434	17.13	0.0759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,847.25310	1,662.334	17.13	0.9241	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		534.66170	442.540	19.33	0.4474	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		595.46170	693.640	19.33	0.5526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,223.66360	1,359.242	21.54	0.7425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		282.86360	228.142	21.54	0.2575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		3,374.88780	3,184.927	22.14	0.9893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		5.68780	6.027	22.14	0.0107	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		530.76780	439.172	19.35	0.4447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		601.56780	700.272	19.35	0.5553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		526.90470	435.831	19.38	0.4421	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		607.70470	706.931	19.38	0.5579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		937.11890	800.243	17.69	0.6766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		227.91890	281.343	17.69	0.3234	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		1,229.18400	1,069.859	17.12	0.7916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		119.98400	150.959	17.12	0.2084	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		880.06830	748.138	17.86	0.6488	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		260.86830	319.238	17.86	0.3512	0.00	0	1,000



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		451.93370	371.372	19.91	0.3889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		742.73370	852.472	19.91	0.6111	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		954.16690	1,077.283	20.68	0.6778	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		363.36690	296.183	20.68	0.3222	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		305.84350	247.457	21.27	0.2763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,136.64350	1,268.557	21.27	0.7237	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,428.29050	1,571.344	22.16	0.7808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		237.49050	190.244	22.16	0.2192	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		808.17840	682.925	18.10	0.6117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		308.97840	374.025	18.10	0.3883	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		683.56780	571.146	18.55	0.5415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		414.36780	492.246	18.55	0.4585	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		1,947.26870	2,103.442	23.44	0.8522	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		156.46870	122.342	23.44	0.1478	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		606.76800	503.937	18.90	0.4946	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		497.56800	585.037	18.90	0.5054	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,353.60320	1,494.095	21.93	0.7677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		252.80320	202.995	21.93	0.2323	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,126.92020	2,286.955	23.84	0.8704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		136.12020	105.855	23.84	0.1296	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		468.74530	385.763	19.79	0.4011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		709.54530	816.863	19.79	0.5989	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		1,062.14060	912.767	17.33	0.7312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		172.94060	213.867	17.33	0.2688	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		790.22990	903.267	20.09	0.6276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		429.42990	352.167	20.09	0.3724	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		1,461.82770	1,605.975	22.25	0.7863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		231.02770	184.875	22.25	0.2137	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		813.98910	688.177	18.08	0.6148	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		304.78910	369.277	18.08	0.3852	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,723.86140	1,540.239	16.72	0.9108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		44.66140	51.339	16.72	0.0892	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		1,408.94740	1,241.476	16.93	0.8447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		79.74740	102.576	16.93	0.1553	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		976.88400	836.515	17.57	0.6950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		207.68400	257.615	17.57	0.3050	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		888.64160	1,007.954	20.45	0.6589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		387.84160	316.854	20.45	0.3411	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		1,990.84740	1,804.727	17.61	0.9370	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		31.64740	35.827	17.61	0.0630	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		719.68530	603.374	18.41	0.5626	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		380.48530	454.474	18.41	0.4374	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		613.86650	713.615	19.41	0.5606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		523.06650	432.515	19.41	0.4394	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,051.68890	1,179.704	21.00	0.7035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		330.88890	268.604	21.00	0.2965	0.00	0	135,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,004.82670	861.385	17.49	0.7071	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			195.62670	242.485	17.49	0.2929	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,736.29860	1,887.146	22.95	0.8268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			185.49860	146.046	22.95	0.1732	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			486.19210	400.737	19.66	0.4136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			676.99210	781.837	19.66	0.5864	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,144.47280	1,276.727	21.29	0.7254	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			303.67280	245.627	21.29	0.2746	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			946.80440	1,069.505	20.65	0.6758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			366.00440	298.405	20.65	0.3242	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			961.54960	1,085.056	20.70	0.6798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			360.74960	293.955	20.70	0.3202	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,040.42840	893.242	17.39	0.7222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			181.22840	224.342	17.39	0.2778	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,191.79040	1,326.063	21.44	0.7358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			290.99040	234.963	21.44	0.2642	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,378.37660	1,519.738	22.01	0.7722	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,249.85410	1,091.157	17.10	0.7875	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			128.35410	160.257	17.10	0.2125	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			753.24260	862.077	19.84	0.6036	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			474.74260	392.977	19.84	0.3964	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			630.69570	527.203	18.85	0.4993	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			509.19570	596.303	18.85	0.5007	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			959.91600	823.342	17.66	0.6756	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			238.41600	292.442	17.66	0.3244	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			389.58330	463.131	18.37	0.4314	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			753.08330	636.031	18.37	0.5686	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			42.69070	48.976	17.08	0.0813	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,866.19070	1,681.876	17.08	0.9187	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			433.24400	511.626	18.54	0.4575	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			706.74400	594.526	18.54	0.5425	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,771.80540	1,588.587	16.79	0.9081	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			48.30540	55.687	16.79	0.0919	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,050.89390	910.203	17.40	0.6973	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			120.02340	149.792	16.92	0.1942	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,363.22340	1,201.892	16.92	0.8058	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,658.39180	2,824.593	24.51	0.8906	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			121.59180	96.693	24.51	0.1094	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,067.62860	2,223.224	23.26	0.8408	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			180.82860	145.324	23.26	0.1592	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,030.42920	891.994	17.46	0.6888	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			237.22920	289.894	17.46	0.3112	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			643.70190	543.298	18.87	0.4912	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			560.50190	651.198	18.87	0.5088	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,081.47830	1,895.020	17.40	0.9316	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			38.27830	42.920	17.40	0.0684	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			227.69390	278.103	17.40	0.3027	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			34.47590	38.714	17.61	0.0615	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,181.67590	1,994.615	17.61	0.9385	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			29.99570	35.220	17.91	0.0524	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,448.79570	2,261.820	17.91	0.9476	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			49.57930	58.190	17.21	0.0795	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,202.07930	2,017.790	17.21	0.9205	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			711.47710	809.984	19.16	0.5268	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			685.97710	591.484	19.16	0.4732	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			40.25690	47.595	17.44	0.0661	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,354.75690	2,169.095	17.44	0.9339	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,158.13940	1,974.343	17.14	0.9151	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			53.63940	62.843	17.14	0.0849	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			332.20340	396.074	17.70	0.3475	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,056.70340	927.574	17.70	0.6525	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,139.20660	1,001.387	17.46	0.6851	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			284.70660	339.887	17.46	0.3149	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			712.30840	808.761	19.06	0.5118	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			742.50840	645.261	19.06	0.4882	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			430.09280	501.443	17.92	0.3773	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,069.89280	946.643	17.92	0.6227	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			52.41360	61.838	16.93	0.0776	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,382.21360	2,197.038	16.93	0.9224	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,226.39940	2,043.950	16.87	0.9047	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			66.59940	78.750	16.87	0.0953	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,231.95300	1,092.682	17.42	0.6844	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			322.15300	377.482	17.42	0.3156	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			835.67530	938.138	19.33	0.5367	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			725.47530	633.338	19.33	0.4633	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,151.76060	2,958.639	16.63	0.9730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			16.46060	18.839	16.63	0.0270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,868.44270	4,673.667	21.34	0.9948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.14270	3.867	21.34	0.0052	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,421.99310	1,275.007	17.22	0.7262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			276.69310	325.207	17.22	0.2738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,408.90490	3,214.221	17.26	0.9794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			13.60490	14.421	17.26	0.0206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,485.72860	2,301.374	16.66	0.9252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			50.42860	61.574	16.66	0.0748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			133.33550	157.696	16.68	0.1612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,878.63550	1,707.496	16.68	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,706.24760	3,511.291	18.20	0.9839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			10.94760	11.491	18.20	0.0161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			813.76840	912.585	19.13	0.5126	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			809.06840	712.385	19.13	0.4874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,468.32380	3,273.577	17.45	0.9804	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	11.74	Put			13.02380	13.777	17.45	0.0196	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			433.58970	504.729	17.83	0.3653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,148.88970	1,024.529	17.83	0.6347	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			362.19160	421.480	17.50	0.3263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,257.49160	1,121.280	17.50	0.6737	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,637.99920	1,480.585	16.93	0.7856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			192.69920	230.785	16.93	0.2144	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			674.17140	764.106	18.69	0.4658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			909.47140	803.906	18.69	0.5342	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,556.49410	1,402.804	17.03	0.7644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			221.19410	263.004	17.03	0.2356	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,870.32490	1,699.430	16.68	0.8372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			135.02490	159.630	16.68	0.1628	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			971.13550	1,078.936	19.58	0.5581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			716.43550	628.736	19.58	0.4419	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			795.66620	893.398	19.07	0.5069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			820.96620	723.198	19.07	0.4931	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,030.61980	1,141.493	19.75	0.5737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			685.91980	601.293	19.75	0.4263	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,756.64610	2,568.679	16.65	0.9494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			31.34610	38.879	16.65	0.0506	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,267.74420	2,087.210	16.67	0.8999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			72.44420	87.410	16.67	0.1001	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,718.85770	2,531.327	16.65	0.9464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			33.55770	41.527	16.65	0.0536	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,527.51190	1,375.207	17.07	0.7565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			232.21190	275.407	17.07	0.2435	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,270.12190	1,132.529	17.47	0.6781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			354.82190	412.729	17.47	0.3219	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,221.88430	2,370.058	22.44	0.7720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			337.18430	289.858	22.44	0.2280	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,171.65820	1,045.338	17.75	0.6433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			416.35820	485.538	17.75	0.3567	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,230.35000	2,378.710	22.45	0.7730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			335.65000	288.510	22.45	0.2270	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,357.79990	2,175.578	16.66	0.9111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			62.49990	75.778	16.66	0.0889	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,456.60390	1,307.823	17.17	0.7364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			261.30390	308.023	17.17	0.2636	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,584.05240	2,739.352	23.07	0.8080	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			279.35240	239.152	23.07	0.1920	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,121.39830	999.059	17.92	0.6239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			456.09830	529.259	17.92	0.3761	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			977.67300	1,085.818	19.60	0.5599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			712.97300	625.618	19.60	0.4401	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,824.58570	1,964.277	21.71	0.7219	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	16.60	Call			419.88570	364.077	21.71	0.2781	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			973.78670	862.903	18.44	0.5627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			598.48670	683.103	18.44	0.4373	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,274.86640	1,397.266	20.40	0.6296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			580.16640	507.066	20.40	0.3704	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,339.69810	2,157.802	16.66	0.9089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			64.39810	78.002	16.66	0.0911	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,226.31790	1,093.601	17.59	0.6628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			381.01790	443.802	17.59	0.3372	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,112.12070	1,226.947	19.97	0.5937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			647.42070	566.747	19.97	0.4063	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,161.27030	1,982.952	16.67	0.8854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			85.97030	103.152	16.67	0.1146	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,105.19700	984.064	17.97	0.6175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			469.89700	544.264	17.97	0.3825	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,453.50440	1,582.954	20.85	0.6638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			518.80440	452.754	20.85	0.3362	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			2,048.05420	1,872.370	16.68	0.8682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			102.75420	122.570	16.68	0.1318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,137.81950	1,014.269	17.86	0.6304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			442.51950	514.469	17.86	0.3696	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,355.65910	1,481.462	20.61	0.6457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			550.95910	481.262	20.61	0.3543	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			969.04710	858.548	18.46	0.5607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			603.74710	688.748	18.46	0.4393	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,217.32530	1,337.060	20.24	0.6175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			602.62530	526.860	20.24	0.3825	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,954.12400	1,780.868	16.68	0.8524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			118.82400	141.068	16.68	0.1476	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			964.33020	854.215	18.47	0.5586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			609.03020	694.415	18.47	0.4414	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,647.73690	1,783.665	21.33	0.6959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			463.03690	403.466	21.33	0.3041	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,675.90450	1,516.839	16.88	0.7950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			180.60450	217.039	16.88	0.2050	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,238.82720	2,387.369	22.47	0.7739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			334.12720	287.169	22.47	0.2261	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,691.72180	1,531.497	16.86	0.7987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			176.42180	211.697	16.86	0.2013	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			1,012.52980	898.539	18.29	0.5794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			557.22980	638.738	18.29	0.4206	6,467,227.31	10,125	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,030.05860	3,192.293	23.83	0.8428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			225.35860	192.093	23.83	0.1572	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,608.05990	1,451.984	16.97	0.7780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			202.75990	242.184	16.97	0.2220	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,171.25410	2,318.301	22.35	0.7663	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	17.02	Call			346.55410	298.101	22.35	0.2337	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			813.01420	715.968	19.11	0.4893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			807.71420	906.168	19.11	0.5107	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,349.72970	2,500.597	22.66	0.7856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			315.02970	270.397	22.66	0.2144	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,428.87140	1,281.524	17.21	0.7283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			273.57140	321.724	17.21	0.2717	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			837.11390	737.883	19.00	0.5008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			771.81390	868.083	19.00	0.4992	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,399.19930	3,570.534	24.77	0.8616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			194.49930	170.334	24.77	0.1384	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			841.20210	741.605	18.98	0.5027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			765.90210	861.805	18.98	0.4973	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			874.65640	772.085	18.84	0.5183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			719.35640	812.285	18.84	0.4817	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,129.29310	2,275.380	22.27	0.7614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			354.59310	305.180	22.27	0.2386	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,120.92890	2,266.820	22.25	0.7604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			356.22890	306.620	22.25	0.2396	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,223.16120	2,043.525	16.67	0.8940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			77.86120	93.725	16.67	0.1060	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,660.67940	1,502.269	16.90	0.7913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			185.37940	222.469	16.90	0.2087	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,808.29710	1,947.812	21.68	0.7196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			423.59710	367.612	21.68	0.2804	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			0.00000	1,957.207	16.67	0.8815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			0.00000	107.407	16.67	0.1185	1,087,495.88	10,125	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			0.00000	2,562.048	22.77	0.7917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.00000	261.848	22.77	0.2083	2,651,208.98	10,125	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			0.00000	1,628.907	16.73	0.8222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			0.00000	179.107	16.73	0.1778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			766.83730	674.186	19.33	0.4669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			881.53730	984.386	19.33	0.5331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			0.00000	940.364	18.13	0.5983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			0.00000	590.563	18.13	0.4017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			0.00000	1,718.688	21.18	0.6860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.00000	418.488	21.18	0.3140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			763.11400	670.826	19.35	0.4651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			887.81400	991.026	19.35	0.5349	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			759.40970	667.481	19.36	0.4633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			894.10970	997.681	19.36	0.5367	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			20.39510	25.781	16.42	0.0351	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			3,023.69510	2,832.780	16.42	0.9649	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,324.75360	1,184.678	17.44	0.6846	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			357.45360	413.778	17.44	0.3154	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			971.21120	1,077.667	19.54	0.5476	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	15.43	Call		758.51120	668.567	19.54	0.4524	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		77.06780	93.151	16.59	0.1031	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,294.36780	2,114.051	16.59	0.8969	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		536.71630	615.651	18.19	0.4031	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		1,084.01630	966.551	18.19	0.5969	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		82.62870	100.523	16.50	0.1092	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,257.82870	2,079.123	16.50	0.8908	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		656.81260	742.047	18.40	0.4268	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		1,097.91260	984.447	18.40	0.5732	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,422.96010	1,281.484	17.45	0.6860	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		391.86010	449.084	17.45	0.3140	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,118.99470	1,229.289	19.71	0.5581	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		790.09470	701.689	19.71	0.4419	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		73.73440	91.791	16.06	0.0976	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,434.83440	2,254.191	16.06	0.9024	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,365.00740	2,186.190	16.15	0.8925	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		83.90740	103.790	16.15	0.1075	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		169.34580	202.407	16.69	0.1786	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,960.44580	1,794.807	16.69	0.8214	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,265.17200	1,379.023	19.89	0.5673	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		818.17200	731.023	19.89	0.4327	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		2,433.67590	2,258.019	15.92	0.8877	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		90.67590	116.019	15.92	0.1123	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		779.61000	870.144	18.65	0.4467	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		1,112.61000	1,002.144	18.65	0.5533	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,515.75090	1,372.354	17.47	0.6878	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		422.75090	480.354	17.47	0.3122	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		113.57400	142.416	16.13	0.1311	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		2,316.57400	2,144.416	16.13	0.8689	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		21.05150	23.142	14.58	0.0307	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		3,229.95150	3,030.942	14.58	0.9693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		482.32800	543.751	17.58	0.3320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,477.23540	1,337.101	17.59	0.6663	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		486.33540	548.101	17.59	0.3337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		0.00000	117.739	15.70	0.1123	1,931,624.39	16,406	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,489.23530	1,348.425	17.57	0.6698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		478.33530	539.425	17.57	0.3302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		0.00000	1,208.426	17.96	0.6225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		0.00000	669.426	17.96	0.3775	5,491,303.12	8,203	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		0.00000	3,141.577	22.96	0.7764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,731.88750	1,578.624	17.21	0.7348	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		502.57660	565.677	17.63	0.3406	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,453.47660	1,314.677	17.63	0.6594	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,420.30160	1,538.369	20.15	0.5880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		791.20160	707.369	20.15	0.4120	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		0.00000	2,286.739	15.70	0.8877	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	15.55	Call			938.51840	841.171	19.46	0.4739	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,800.38280	1,643.958	17.11	0.7514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			309.48280	354.958	17.11	0.2486	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,162.78860	1,269.524	19.56	0.5362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			913.68860	818.524	19.56	0.4638	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			340.98750	389.624	17.21	0.2652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			91.68280	114.099	15.66	0.1096	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,364.43970	1,480.110	20.03	0.5776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			815.33970	729.110	20.03	0.4224	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,835.34550	1,677.363	17.06	0.7597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			294.44550	338.363	17.06	0.2403	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,117.61840	1,222.171	19.46	0.5261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			853.15340	763.439	19.84	0.4385	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,269.17770	2,096.675	16.12	0.8540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			138.27770	167.675	16.12	0.1460	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			689.75710	771.799	18.28	0.4102	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,240.65710	1,120.799	18.28	0.5898	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,482.58280	2,303.099	15.66	0.8904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,361.51580	1,232.663	17.88	0.6312	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			116.98050	143.335	15.93	0.1301	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,357.88050	2,182.335	15.93	0.8699	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,681.59100	2,496.615	15.25	0.9184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			60.69100	77.615	15.25	0.0816	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,282.25340	1,394.439	19.84	0.5615	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,693.50820	4,492.579	19.42	0.9856	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.60820	13.579	19.42	0.0144	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,113.70790	2,919.046	14.42	0.9618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			22.80790	30.046	14.42	0.0382	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			570.61580	643.663	17.88	0.3688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			0.00000	350.577	22.96	0.2236	5,751,561.34	16,406	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,483.22800	1,342.751	17.58	0.6680	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			642.98980	722.442	18.11	0.3917	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,305.88980	1,182.942	18.11	0.6083	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,362.28570	2,504.952	21.93	0.7152	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			525.18570	465.452	21.93	0.2848	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,597.91100	1,452.057	17.47	0.6898	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			448.61100	505.757	17.47	0.3102	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,401.38970	1,517.409	20.05	0.5754	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			840.68970	753.709	20.05	0.4246	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			98.20460	122.657	15.61	0.1139	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,497.50460	2,318.957	15.61	0.8861	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			895.55760	989.717	18.86	0.4628	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,124.85760	1,016.017	18.86	0.5372	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			133.60150	163.716	15.95	0.1406	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,349.00150	2,175.916	15.95	0.8594	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,751.37230	1,879.754	20.76	0.6299	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	03/07/2019	Foreign Exchange Option	16.44	Call			720.87230	645.954	20.76	0.3701	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,154.16580	1,989.304	16.46	0.8195	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			194.66580	233.104	16.46	0.1805	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,021.33740	1,118.758	19.05	0.4763	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,148.23740	1,040.358	19.05	0.5237	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,692.89070	1,544.927	17.49	0.6926	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			475.99070	533.327	17.49	0.3074	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,545.29040	1,664.320	20.20	0.5810	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			872.19040	785.920	20.20	0.4190	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			102.05990	128.685	15.27	0.1147	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,568.95990	2,390.285	15.27	0.8853	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			146.51390	185.900	15.83	0.1494	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,375.41390	2,209.500	15.83	0.8506	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,701.39670	1,825.274	20.45	0.5986	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			844.89670	762.574	20.45	0.4014	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			579.07290	643.877	17.72	0.3420	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,592.57290	1,451.177	17.72	0.6580	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,694.26920	1,816.662	20.37	0.5883	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			892.56920	807.662	20.37	0.4117	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			106.33570	133.619	15.00	0.1151	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,634.63570	2,454.619	15.00	0.8849	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,151.49210	1,252.288	19.26	0.4902	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,159.79210	1,053.288	19.26	0.5098	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,776.50750	1,627.869	17.51	0.6952	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			498.20750	556.869	17.51	0.3048	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			170.70420	211.389	15.81	0.1584	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,415.20420	2,248.289	15.81	0.8416	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,894.71570	4,064.176	24.08	0.7853	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			435.31570	396.976	24.08	0.2147	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,713.32660	2,859.492	22.00	0.6998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			636.52660	574.092	22.00	0.3002	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,774.31530	1,627.028	17.58	0.6851	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			541.11530	602.428	17.58	0.3149	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,415.76180	3,575.415	23.07	0.7546	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			508.96180	460.015	23.07	0.2454	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,555.34490	3,720.746	23.35	0.7628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			488.54490	445.346	23.35	0.2372	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,923.20860	1,768.625	17.36	0.7203	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			450.00860	504.025	17.36	0.2797	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,257.92930	1,147.118	19.02	0.5343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,074.72930	1,172.518	19.02	0.4657	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,590.91230	3,757.225	23.42	0.7647	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			484.11230	441.825	23.42	0.2353	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			0.00000	1,881.409	17.19	0.7463	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			0.00000	436.809	17.19	0.2537	35,787,794.14	81,930	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,185.45530	4,357.195	24.56	0.7930	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	19.32	Call			428.65530	391.795	24.56	0.2070	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,341.06660	2,179.434	16.18	0.8179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			217.86660	264.834	16.18	0.1821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			0.00000	3,415.840	22.81	0.7442	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			0.00000	480.439	22.81	0.2558	39,362,408.24	81,930	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,891.37610	1,738.306	17.40	0.7130	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			468.17610	523.706	17.40	0.2870	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,334.00660	2,172.738	16.20	0.8163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			220.80660	268.138	16.20	0.1837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,326.97370	2,166.070	16.23	0.8148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			223.77370	271.470	16.23	0.1852	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,103.43260	2,910.953	13.81	0.9411	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			40.23260	56.353	13.81	0.0589	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,384.10870	1,493.151	19.67	0.5281	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,077.30870	977.751	19.67	0.4719	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,999.04580	1,843.183	17.24	0.7377	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			405.84580	458.583	17.24	0.2623	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,382.45000	2,521.622	21.49	0.6669	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			715.65000	646.222	21.49	0.3331	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,829.98560	4,624.442	17.97	0.9813	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.78560	19.842	17.97	0.0187	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,887.25410	3,036.684	22.26	0.7151	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			600.45410	541.284	22.26	0.2849	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,553.14900	1,421.994	18.02	0.6274	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			709.94900	787.394	18.02	0.3726	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,179.85770	1,280.179	19.25	0.4881	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,193.05770	1,084.779	19.25	0.5119	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,189.22920	1,081.233	19.26	0.5106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,186.02920	1,286.633	19.26	0.4894	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,954.23980	3,104.859	22.36	0.7207	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			587.43980	529.459	22.36	0.2793	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,847.53570	1,696.579	17.47	0.7027	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			494.33570	551.978	17.47	0.2973	0.00	0	2,700
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,183.94650	1,077.589	19.43	0.5007	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			518.77370	578.955	17.53	0.3018	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			922.90990	837.838	20.52	0.4082	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,829.30990	1,954.438	20.52	0.5918	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			120.45540	148.185	15.08	0.1197	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,714.05540	2,531.585	15.08	0.8803	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,270.34650	1,374.189	19.43	0.4993	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,862.37370	1,712.355	17.53	0.6982	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			197.39440	237.356	15.89	0.1664	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,465.49440	2,295.056	15.89	0.8336	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,989.56490	2,117.135	20.79	0.5967	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			952.16490	866.736	20.79	0.4033	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,793.28990	2,615.852	15.28	0.8750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			130.68990	166.252	15.28	0.1250	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,411.70000	1,519.702	19.72	0.5099	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,204.30000	1,099.302	19.72	0.4901	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,950.71910	1,800.495	17.59	0.7013	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			538.11910	600.894	17.59	0.2987	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			225.18230	273.387	16.12	0.1774	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,497.78230	2,332.987	16.12	0.8226	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,531.88480	1,642.852	19.94	0.5167	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,228.98480	1,124.352	19.94	0.4833	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,030.77600	1,880.840	17.62	0.7043	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			553.67600	619.340	17.62	0.2957	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,125.36150	2,254.692	20.98	0.5993	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			982.46150	896.192	20.98	0.4007	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			147.77840	181.920	15.44	0.1289	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,874.87840	2,693.420	15.44	0.8711	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			257.63070	307.887	16.31	0.1859	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,551.33070	2,385.787	16.31	0.8141	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,429.86730	2,270.610	16.73	0.7845	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			331.66730	389.210	16.73	0.2155	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,519.16670	2,655.800	21.58	0.6357	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			897.36670	817.200	21.58	0.3643	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,787.42930	4,960.598	25.41	0.7743	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,402.67760	1,508.043	19.68	0.4889	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,348.20650	1,236.303	19.66	0.5134	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,390.00650	1,494.903	19.66	0.4866	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			545.62930	501.998	25.41	0.2257	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,917.88650	3,708.359	15.32	0.9515	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			49.68650	56.959	15.32	0.0485	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,344.53610	1,232.867	19.67	0.5123	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,396.33610	1,501.467	19.67	0.4877	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,340.87760	1,229.443	19.68	0.5111	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,267.86470	2,398.734	21.15	0.6013	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,016.06470	928.534	21.15	0.3987	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			162.54820	200.955	15.65	0.1334	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,960.74820	2,780.755	15.65	0.8666	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,666.00050	1,779.826	20.14	0.5239	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,254.20050	1,149.626	20.14	0.4761	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,119.04910	1,966.462	17.62	0.7078	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			570.84910	636.662	17.62	0.2922	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			289.42970	341.226	16.47	0.1934	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,602.12970	2,435.326	16.47	0.8066	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			319.24860	371.942	16.58	0.1997	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,646.44860	2,477.942	16.58	0.8003	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			348.75460	405.093	16.72	0.2058	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,694.95460	2,527.293	16.72	0.7942	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,659.71840	1,540.566	19.47	0.5592	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	16/03/2020	Foreign Exchange Option	15.63	Put			1,322.41840	1,428.566	19.47	0.4408	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,667.40410	1,547.782	19.44	0.5613	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,310.10410	1,415.782	19.44	0.4387	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,663.55520	1,544.165	19.46	0.5602	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,316.25520	1,422.165	19.46	0.4398	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			379.48450	440.528	16.88	0.2117	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,744.58450	2,578.828	16.88	0.7883	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			407.95720	471.249	16.99	0.2168	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,783.15720	2,617.249	16.99	0.7832	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			439.09330	504.259	17.08	0.2210	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,839.89330	2,672.759	17.08	0.7790	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,084.88680	1,952.027	18.88	0.6269	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,081.88680	1,182.127	18.88	0.3731	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,080.43420	1,947.725	18.89	0.6259	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,087.43420	1,187.826	18.89	0.3741	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,075.98650	1,943.436	18.91	0.6248	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,092.98650	1,193.536	18.91	0.3752	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,216.52160	1,323.371	19.17	0.3855	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,111.92160	1,981.471	19.17	0.6145	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,240.93820	2,111.316	19.17	0.6250	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,218.83820	1,330.716	19.17	0.3750	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,236.74870	2,107.087	19.18	0.6241	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,224.64870	1,336.487	19.18	0.3759	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,245.14830	2,115.298	19.16	0.6259	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,213.04830	1,324.698	19.16	0.3741	0.00	0	0
<b>Total \$ / R Option</b>												<b>103,251,457.28</b>	<b>298,483</b>	<b>7,577,340</b>
<b>Total \$ / R</b>												<b>1,216,595,273.08</b>	<b>373,521</b>	<b>8,594,219</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.81890		15.00920			0.0000	148,189.00	10	334
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.99980		15.19530			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.16900		15.37090			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>148,189.00</b>	<b>10</b>	<b>344</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			100,627.26400	113,207.022	20.85	0.6919	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			34,547.26400	28,097.022	20.85	0.3081	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			48,619.21190	40,073.718	19.66	0.4136	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			67,699.21190	78,183.718	19.66	0.5864	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			48,264.98600	39,769.541	19.69	0.4110	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			68,344.98600	78,879.541	19.69	0.5890	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			48,976.05390	40,380.585	19.63	0.4161	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			67,056.05390	77,490.585	19.63	0.5839	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			27,046.89910	31,826.493	17.20	0.2697	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			142,887.13890	128,152.430	17.21	0.7283	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			27,357.13890	32,172.430	17.21	0.2717	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			144,269.24970	129,462.545	17.19	0.7324	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.02	Put		26,739.24970	31,482.545	17.19	0.2676	0.00	0	0
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.03	Call		143,576.89910	128,806.493	17.20	0.7303	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.37	Call		148,322.79860	134,275.103	17.58	0.6680	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.37	Put		48,232.79860	54,375.103	17.58	0.3320	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.38	Call		147,723.53880	133,710.094	17.59	0.6663	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.38	Put		48,633.53880	54,810.094	17.59	0.3337	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.36	Call		148,923.53200	134,842.539	17.57	0.6698	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.36	Put		47,833.53200	53,942.539	17.57	0.3302	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total \$ / R MAXI</b>											<b>148,189.00</b>	<b>10</b>	<b>344</b>	
£ / R	On	28/09/2018		Foreign Exchange Future	19.29080			19.53070		0.0000	0.00	0	14	
£ / R	On	15/10/2018		Foreign Exchange Future	19.34900			19.59260		0.0000	0.00	0	48	
£ / R	On	14/12/2018		Foreign Exchange Future	19.56230			19.80670		0.0000	259,963,404.70	13,289	476,109	
£ / R	On	18/03/2019		Foreign Exchange Future	19.89980			20.15280		0.0000	0.00	0	4,932	
£ / R	On	14/06/2019		Foreign Exchange Future	20.21550			20.47780		0.0000	0.00	0	5,856	
£ / R	On	16/09/2019		Foreign Exchange Future	20.56360			20.83640		0.0000	6,929,933.20	337	10,363	
<b>Total £ / R Future</b>											<b>266,893,337.90</b>	<b>13,626</b>	<b>497,322</b>	
£ / R	On	28/09/2018		Foreign Exchange Option	17.65	Call		1,884.35640	1,643.206	24.36	0.9904	0.00	0	0
£ / R	On	28/09/2018		Foreign Exchange Option	17.65	Put		3.65640	2.406	24.36	0.0096	0.00	0	0
£ / R	On	28/09/2018		Foreign Exchange Option	17.66	Call		1,874.41360	1,633.265	24.30	0.9902	0.00	0	0
£ / R	On	28/09/2018		Foreign Exchange Option	17.66	Put		3.71360	2.465	24.30	0.0098	0.00	0	0
£ / R	On	28/09/2018		Foreign Exchange Option	17.64	Call		1,894.30020	1,653.149	24.42	0.9907	0.00	0	0
£ / R	On	28/09/2018		Foreign Exchange Option	17.64	Put		3.60020	2.349	24.42	0.0093	0.00	0	0
£ / R	On	15/10/2018		Foreign Exchange Option	19.08	Put		153.40530	221.347	16.57	0.3674	0.00	0	0
£ / R	On	15/10/2018		Foreign Exchange Option	19.08	Call		666.00530	490.347	16.57	0.6326	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.12	Call		1,802.43260	1,586.106	16.82	0.8362	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.12	Put		115.73260	143.806	16.82	0.1638	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.13	Call		1,793.98200	1,577.968	16.82	0.8345	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.13	Put		117.28200	145.668	16.82	0.1655	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.11	Call		1,810.89700	1,594.265	16.82	0.8379	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.11	Put		114.19700	141.965	16.82	0.1621	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.00	Call		2,365.31150	2,147.594	16.87	0.8175	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.00	Put		212.51150	247.794	16.87	0.1825	0.00	0	500
£ / R	On	18/03/2019		Foreign Exchange Option	21.44	Put		1,867.32150	2,036.510	19.00	0.6886	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	21.44	Call		580.12150	496.309	19.00	0.3114	0.00	0	500
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Call		2,127.20110	1,918.288	16.87	0.7784	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Put		274.40110	318.488	16.87	0.2216	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Call		2,119.49910	1,910.871	16.87	0.7770	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Put		276.69910	321.071	16.87	0.2230	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Call		2,134.91690	1,925.724	16.87	0.7798	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		272.11690	315.924	16.87	0.2202	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		2,327.50800	2,120.168	17.48	0.7324	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		479.70800	534.668	17.48	0.2676	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,320.49880	2,113.422	17.48	0.7312	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			482.69880	537.922	17.48	0.2688	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,334.53520	2,126.927	17.48	0.7336	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			476.73520	531.427	17.48	0.2664	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,639.92050	2,427.645	17.83	0.7207	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			633.52050	694.045	17.83	0.2793	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,653.35140	2,440.615	17.83	0.7227	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			626.95140	687.016	17.83	0.2773	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,646.63040	2,434.128	17.83	0.7217	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			630.23040	690.528	17.83	0.2783	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>266,893,337.90</b>	<b>13,626</b>	<b>498,322</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13275		0.13441			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13547		0.13719			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13803		0.13982			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,487.87700	1,340.779	17.83	0.8868	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			46.67700	65.579	17.83	0.1132	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			788.12700	671.121	20.53	0.6026	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			346.92700	395.921	20.53	0.3974	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,457.14070	2,290.974	21.02	0.9709	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			15.94070	15.774	21.02	0.0291	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,969.75950	1,813.414	22.90	0.7979	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			251.15950	266.714	22.90	0.2021	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,292.32980	1,159.613	23.12	0.6311	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			573.72980	612.913	23.12	0.3689	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,802.36380	2,633.685	22.68	0.9173	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			83.76380	86.985	22.68	0.0827	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,482.55390	1,351.446	19.52	0.6707	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			500.65390	548.546	19.52	0.3293	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,033.34190	923.573	21.48	0.5060	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,051.44190	1,120.673	21.48	0.4940	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,133.65690	1,973.826	17.11	0.8480	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			151.75690	170.926	17.11	0.1520	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	25/09/2018	Foreign Exchange Future			17.11380		17.37380			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.18070		17.44830			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.40730		17.67520			0.0000	50,080,802.10	2,877	111,369
€ / R	On	18/03/2019	Foreign Exchange Future			17.77000		18.04560			0.0000	0.00	0	36,651
€ / R	On	14/06/2019	Foreign Exchange Future			18.11400		18.39890			0.0000	0.00	0	5,256

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Future			18.36310		18.65380			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.49900		18.79230			0.0000	12,449,827.00	673	6,834
<b>Total € / R Future</b>												<b>62,530,629.10</b>	<b>3,550</b>	<b>160,144</b>
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			0.95130	2.494	22.15	0.0144	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,284.75130	1,026.294	22.15	0.9856	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			472.44560	645.381	18.26	0.7135	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			240.74560	146.081	18.26	0.2865	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			742.60990	894.967	18.46	0.6003	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			534.25800	419.318	18.49	0.3974	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			749.05800	902.018	18.49	0.6026	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			530.72620	416.390	18.51	0.3952	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			755.52620	909.090	18.51	0.6048	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			537.80990	422.267	18.46	0.3997	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1,233.72240	1,063.506	16.79	0.6070	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			518.12240	623.506	16.79	0.3930	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,061.27530	2,261.271	20.42	0.7356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,535.08810	2,279.596	15.82	0.8903	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			89.48810	109.596	15.82	0.1097	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			2,061.10030	1,823.350	15.59	0.8247	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			155.50030	193.350	15.59	0.1753	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			2,052.62050	1,815.637	15.60	0.8232	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			456.87530	381.271	20.42	0.2644	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			135.43640	163.266	15.49	0.1541	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			157.02050	195.637	15.60	0.1768	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2,069.59200	1,831.085	15.58	0.8263	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			153.99200	191.085	15.58	0.1737	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2,181.03640	1,933.266	15.49	0.8459	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,922.37890	1,709.471	16.11	0.7205	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			393.47890	465.471	16.11	0.2795	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,915.64000	1,703.111	16.12	0.7190	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			396.74000	469.112	16.12	0.2810	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,929.13470	1,715.843	16.11	0.7220	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			390.23470	461.843	16.11	0.2780	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			220.99690	257.887	15.86	0.1641	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,844.79690	2,590.987	15.86	0.8359	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			1,942.61050	2,122.817	19.28	0.6097	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			946.41050	835.917	19.28	0.3903	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,674.65880	2,425.929	15.85	0.8137	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			260.85880	302.829	15.85	0.1863	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			2,104.82820	1,892.095	16.20	0.7172	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			461.02820	538.995	16.20	0.2828	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,781.72730	1,601.142	16.86	0.6243	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			779.42730	892.142	16.86	0.3757	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,792.62230	1,610.552	16.83	0.6269	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			770.32230	881.552	16.83	0.3731	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	17.78	Call			1,787.16750	1,605.840	16.85	0.6256	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			774.86750	886.840	16.85	0.3744	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>157,036</b>
<b>Total € / R</b>												<b>62,530,629.10</b>	<b>3,550</b>	<b>317,180</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.76680		10.82180			0.0000	419,905.20	39	36,595
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.90870		10.96680			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.04680		11.10890			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>419,905.20</b>	<b>39</b>	<b>42,044</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			795.78590	833.820	16.87	0.7743	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			131.12990	113.829	16.81	0.2314	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			779.32990	817.029	16.81	0.7686	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			129.34620	112.212	16.84	0.2285	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			787.54620	825.412	16.84	0.7715	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			127.58590	110.620	16.87	0.2257	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			183.86300	193.883	13.94	0.2789	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			793.64470	746.059	13.95	0.7176	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			186.84470	197.359	13.95	0.2824	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			786.65750	739.571	13.96	0.7142	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			189.85750	200.871	13.96	0.2858	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			800.66300	752.583	13.94	0.7211	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			623.24850	583.762	15.00	0.5359	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			524.34850	546.962	15.00	0.4641	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			618.73380	579.411	15.01	0.5332	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			529.83380	552.611	15.01	0.4668	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			627.79210	588.146	14.99	0.5387	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			518.89210	541.346	14.99	0.4613	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>419,905.20</b>	<b>39</b>	<b>42,044</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.45450		11.56950			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.61600		11.73350			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,095.29110	1,979.827	18.21	0.9855	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			5.79110	5.327	18.21	0.0145	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,085.36480	1,969.886	18.15	0.9853	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			5.86480	5.386	18.15	0.0147	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,105.21840	1,989.768	18.27	0.9857	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			5.71840	5.268	18.27	0.0143	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,119.89750	1,020.274	14.18	0.8014	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			116.39750	134.274	14.18	0.1986	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,112.00550	1,012.632	14.18	0.7987	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			118.50550	136.632	14.18	0.2013	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,127.81700	1,027.945	14.18	0.8040	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			114.31700	131.945	14.18	0.1960	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			647.87570		663.24570			0.0000	0.00	0	25,000
<b>Total CF CANDCO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDCO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			15.42540		15.72040			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.76580		16.06960			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.08540		16.39930			0.0000	0.00	0	150
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,540.67070	2,249.741	20.25	0.9481	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			30.27070	34.341	20.25	0.0519	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,530.89310	2,240.006	20.20	0.9477	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			30.49310	34.606	20.20	0.0523	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,550.45020	2,259.479	20.29	0.9485	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			30.05020	34.079	20.29	0.0515	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,794.40270	1,540.738	17.09	0.7790	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			204.80270	254.938	17.09	0.2210	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,810.79890	1,555.696	17.09	0.7824	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			201.19890	249.896	17.09	0.2176	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,802.59420	1,548.208	17.09	0.7807	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			202.99420	252.408	17.09	0.2193	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,990.55600	1,738.305	17.18	0.7491	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			321.25600	382.905	17.18	0.2509	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,983.24920	1,731.432	17.18	0.7476	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			323.94920	386.032	17.18	0.2524	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,997.87400	1,745.199	17.18	0.7506	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			318.57400	379.799	17.18	0.2494	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.15400		2.17710			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.17470		2.19770			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.19500		2.21850			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			49.66850	47.503	17.07	0.0599	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,725.11130	2,491.771	16.83	0.9348	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			54.11130	51.771	16.83	0.0652	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,629.95360	2,396.441	16.59	0.9290	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			58.95360	56.441	16.59	0.0710	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,820.66850	2,587.503	17.07	0.9401	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			545.12640	622.292	15.87	0.3559	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,653.00390	1,486.355	15.75	0.6765	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			476.00390	539.355	15.75	0.3235	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,586.75660	1,426.945	15.81	0.6604	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			509.75660	579.945	15.81	0.3396	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,522.12640	1,369.292	15.87	0.6441	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,731.41340	2,519.438	15.93	0.7949	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			346.41340	369.438	15.93	0.2051	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,652.15200	2,441.121	15.87	0.7850	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			367.15200	391.121	15.87	0.2150	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,811.59720	2,598.725	15.99	0.8045	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			326.59720	348.725	15.99	0.1955	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			438.79340		549.16830			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.35000		2.38640			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.39960		2.43710			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.44760		2.48640			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			38.20900	45.846	15.74	0.0579	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,903.92380	2,548.115	15.40	0.9385	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			39.92380	48.115	15.40	0.0615	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,100.60110	2,743.751	16.09	0.9454	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			36.60110	43.751	16.09	0.0546	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,002.20900	2,645.846	15.74	0.9421	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,224.01910	1,928.835	15.51	0.7407	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			353.01910	432.834	15.51	0.2593	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,151.53380	1,860.618	15.54	0.7270	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			380.53380	464.618	15.54	0.2730	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,297.89680	1,998.538	15.48	0.7541	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			326.89680	402.538	15.48	0.2459	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,606.93920	3,268.760	16.06	0.8440	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			242.93920	292.760	16.06	0.1560	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,523.38720	3,186.489	16.02	0.8363	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			259.38720	310.489	16.02	0.1637	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,691.29510	3,351.828	16.09	0.8515	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			227.29510	275.828	16.09	0.1485	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.89160		1.91590			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.91750		1.94240			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.94130		1.96700			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,477.90190	3,237.252	20.66	0.9718	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			18.90190	21.252	20.66	0.0282	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,379.31550	3,139.170	20.37	0.9692	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			20.31550	23.170	20.37	0.0308	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,576.59460	3,335.499	20.94	0.9742	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			17.59460	19.499	20.94	0.0258	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,875.26130	1,682.679	17.46	0.7332	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			351.26130	407.678	17.46	0.2668	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,805.67690	1,617.643	17.54	0.7174	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			381.67690	442.643	17.54	0.2826	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,946.49420	1,749.503	17.39	0.7487	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			322.49420	374.503	17.39	0.2513	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,444.21000	2,226.272	17.22	0.7698	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			374.21000	413.272	17.22	0.2302	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,369.03160	2,158.048	17.29	0.7573	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			399.03160	445.048	17.29	0.2427	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,520.52900	2,295.983	17.16	0.7820	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			350.52900	382.983	17.16	0.2180	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.14530		0.14680			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14480		0.14600			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14390		0.14550			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.82820		1.85360			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.85810		1.88430			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88650		1.91360			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
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.80310		9.88570			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.93210		10.01790			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.05890		10.14800			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			980.73750	901.847	14.55	0.9125	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			25.03750	28.747	14.55	0.0875	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			971.67050	892.935	14.56	0.9098	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			25.97050	29.835	14.56	0.0902	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			989.83050	910.789	14.54	0.9151	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			24.13050	27.689	14.54	0.0849	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			211.86890	235.539	15.02	0.3247	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			703.51190	641.692	15.03	0.6716	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			215.61190	239.592	15.03	0.3284	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			697.29250	635.782	15.05	0.6678	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			219.39250	243.682	15.05	0.3322	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			709.76890	647.639	15.02	0.6753	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			668.99260	613.706	15.87	0.5676	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			440.99260	474.806	15.87	0.4324	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			664.11300	609.073	15.88	0.5647	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			446.11300	480.173	15.88	0.4353	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			673.90310	618.373	15.85	0.5705	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			435.90310	469.473	15.85	0.4295	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.37550		1.38150			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.38510		1.39230			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.39550		1.40320			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,215.00000	1,155.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			1,115.00000	1,055.000		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			1,315.00000	1,255.000		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			523.00000	451.000		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			423.00000	351.000		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	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			623.00000	551.000		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			832.00000	755.000		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			732.00000	655.000		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			932.00000	855.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.32010		1.31960			0.0000	0.00	0	500
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.17470		1.17760			0.0000	0.00	0	40
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
SGD / R	On	14/12/2018	Foreign Exchange Future			10.83080		10.96480			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.98880		11.12760			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.13780		11.28150			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,605.44340	1,472.430	16.60	0.9670	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			10.64340	11.630	16.60	0.0330	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,595.57450	1,462.586	16.54	0.9665	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			10.77450	11.786	16.54	0.0335	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,615.31460	1,482.277	16.66	0.9675	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			10.51460	11.477	16.66	0.0325	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			956.85810	849.136	15.16	0.7339	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			169.25810	200.336	15.16	0.2661	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			949.64750	842.286	15.17	0.7309	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			172.04750	203.486	15.17	0.2691	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			964.09990	856.020	15.16	0.7370	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			166.49990	197.220	15.16	0.2630	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,426.09020	1,304.076	15.25	0.8153	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			134.59020	156.275	15.25	0.1847	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,418.15420	1,296.331	15.25	0.8132	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			136.65420	158.531	15.25	0.1868	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,410.24080	1,288.607	15.25	0.8112	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			138.74080	160.807	15.25	0.1888	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
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.24960		2.23890			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.14500		2.13340			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.04810		2.03600			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			5.09340	6.089	32.20	0.0446	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			736.19340	726.489	32.20	0.9554	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			4.82410	5.779	32.20	0.0426	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			745.92410	736.179	32.20	0.9574	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			5.37670	6.415	32.20	0.0467	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			726.47670	716.815	32.20	0.9533	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			27.65220	26.989	28.56	0.1352	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			624.25220	611.989	28.56	0.8648	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			26.98470	26.313	28.64	0.1321	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			633.58470	621.313	28.64	0.8679	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			28.34020	27.687	28.47	0.1383	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			614.94020	602.687	28.47	0.8617	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.38510	3.123	28.74	0.0184	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,497.38510	1,485.023	28.74	0.9816	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.28320	3.026	28.74	0.0179	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,507.28320	1,494.926	28.74	0.9821	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.49000	3.223	28.74	0.0190	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,487.49000	1,475.123	28.74	0.9810	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.25600		1.29680			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.19670		1.23610			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.14860		1.18690			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 443 335 877.00</b>	<b>92,263</b>	<b>1,765,982</b>
<b>Total Options</b>												<b>103 251 457.28</b>	<b>298,483</b>	<b>7,735,376</b>
<b>Grand Total:</b>												<b>1,546,587,334.28</b>	<b>390,746</b>	<b>9,501,358</b>