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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/10/2018	Foreign Exchange Future		14.34000			0.0000	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Future		14.34000			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future		14.34030			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future		14.34760			0.0000	0.00	0	225
\$ / R	On	30/10/2018	Foreign Exchange Future		14.34940			0.0000	0.00	0	2,500
\$ / R	On	31/10/2018	Foreign Exchange Future		14.35120			0.0000	4,936,812.80	344	3,858
\$ / R	On	01/11/2018	Foreign Exchange Future		14.35310			0.0000	0.00	0	55
\$ / R	On	02/11/2018	Foreign Exchange Future		14.35490			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future		14.36040			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future		14.37510			0.0000	0.00	0	70
\$ / R	On	15/11/2018	Foreign Exchange Future		14.37880			0.0000	0.00	0	24
\$ / R	On	16/11/2018	Foreign Exchange Future		14.38060			0.0000	0.00	0	308
\$ / R	On	19/11/2018	Foreign Exchange Future		14.38610			0.0000	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Future		14.38800			0.0000	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Future		14.39170			0.0000	0.00	0	179
\$ / R	On	23/11/2018	Foreign Exchange Future		14.39350			0.0000	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Future		14.40270			0.0000	0.00	0	166
\$ / R	On	29/11/2018	Foreign Exchange Future		14.40450			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future		14.40640			0.0000	36,016,000.00	2,500	6,324
\$ / R	On	05/12/2018	Foreign Exchange Future		14.41560			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future		14.41740			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	07/12/2018	Foreign Exchange Future			14.41930		14.29000			0.0000	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Future			14.42670		14.29740			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.42850		14.29920			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.43220		14.30290			0.0000	601,851,604.40	41,702	811,821
\$ / R	On	20/12/2018	Foreign Exchange Future			14.44330		14.31390			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.44510		14.31570			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.46370		14.33410			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.46740		14.33780			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.49720		14.36720			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.51930		14.38920			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.52110		14.39100			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.54490		14.41490			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.57230		14.44250			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.60530		14.47560			0.0000	23,689,796.60	1,622	54,915
\$ / R	On	27/03/2019	Foreign Exchange Future			14.62170		14.49220			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.62540		14.49580			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.63270		14.50320			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.68370		14.55440			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.73940		14.61010			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.74480		14.61550			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.76460		14.63530			0.0000	14,026,370.00	950	19,445
\$ / R	On	20/06/2019	Foreign Exchange Future			14.77530		14.64610			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.78970		14.66050			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.79510		14.66590			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.79870		14.66950			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.84960		14.72020			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.85140		14.72200			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.87370		14.74390			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.90540		14.77500			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.91090		14.78040			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.91650		14.78590			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.93700		14.80600			0.0000	746,850.00	50	19,899
\$ / R	On	30/09/2019	Foreign Exchange Future			14.96300		14.83160			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.96670		14.83530			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.02180		14.89020			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.07930		14.94890			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.08530		14.95490			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.10710		14.97720			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.14290		15.01360			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.14680		15.01760			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.20440		15.07630			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.26590		15.13900			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.29370		15.16730			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.32750		15.20170			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.38110		15.25630			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.44860		15.32510			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			15.46840		15.34530			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.55980		15.43840			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.65510		15.53550			0.0000	0.00	0	0
Total \$ / R Future												681,267,433.80	47,168	1,032,969
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			316.19720	177.732	23.49	0.8149	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			18.69720	17.732	23.49	0.1851	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,006.44360	1,140.295	28.13	0.9977	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			0.64360	0.295	28.13	0.0023	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			51.55890	23.662	21.58	0.1415	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			257.35890	363.662	21.58	0.8585	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			345.89860	248.059	20.39	0.6382	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			67.29860	98.359	20.39	0.3618	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			861.31140	737.910	21.60	0.8986	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			20.11140	25.510	21.60	0.1014	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			436.54970	335.390	19.76	0.6584	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			87.14970	114.790	19.76	0.3416	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,225.29160	1,354.045	23.64	0.9874	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			2.89160	2.845	23.64	0.0126	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			83.55670	47.315	17.58	0.1803	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			375.95670	468.515	17.58	0.8197	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			197.58620	255.022	18.61	0.5867	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			129.20970	167.575	19.28	0.4399	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			49.07440	25.108	17.17	0.1103	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			471.47440	576.308	17.17	0.8897	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,798.11210	2,669.328	31.34	0.9978	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.51210	0.529	31.34	0.0022	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			42.44330	53.885	21.07	0.1778	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,248.78050	2,120.067	28.25	0.9947	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			1.18050	1.267	28.25	0.0053	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			162.14280	209.772	18.90	0.5158	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			279.74280	198.572	18.90	0.4842	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			346.80970	256.375	19.28	0.5601	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			31.74510	40.381	21.50	0.1388	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			349.15040	437.547	17.71	0.7945	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			96.75040	56.347	17.71	0.2055	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			353.86000	262.571	19.32	0.5675	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			126.26000	163.771	19.32	0.4325	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			720.04330	602.685	21.07	0.8222	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			225.18620	153.822	18.61	0.4133	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			522.47230	415.534	20.18	0.7115	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			74.87230	96.734	20.18	0.2885	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			51.79650	66.258	20.76	0.2116	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			649.39650	535.058	20.76	0.7884	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			819.34510	699.181	21.50	0.8612	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			2.29770	1.831	24.34	0.0080	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	01/11/2018	Foreign Exchange Option	12.81	Call			1,416.49770	1,544.931	24.34	0.9920	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,286.00500	1,159.705	23.04	0.9474	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			12.00500	14.605	23.04	0.0526	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Call			349.58240	430.149	17.95	0.7599	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put			123.58240	75.249	17.95	0.2401	0.00	0	20,000
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			684.63420	569.810	20.95	0.7815	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			60.63420	74.710	20.95	0.2185	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.17850	0.140	26.42	0.0006	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,331.67850	2,460.540	26.42	0.9994	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			460.86000	553.165	17.37	0.8260	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			89.36000	52.765	17.37	0.1740	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,579.77430	2,450.896	27.10	0.9952	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			1.27430	1.296	27.10	0.0048	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			727.59960	615.016	20.24	0.7214	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			113.69960	130.116	20.24	0.2786	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			269.98840	315.535	18.64	0.5311	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			360.28840	276.735	18.64	0.4689	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			464.27000	369.107	19.10	0.5526	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			213.97000	247.907	19.10	0.4474	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,240.71460	1,115.844	22.04	0.8720	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			50.41460	54.644	22.04	0.1280	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			124.35200	141.080	20.43	0.2824	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			762.85200	650.480	20.43	0.7176	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			352.51490	271.548	18.65	0.4575	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			284.01490	332.148	18.65	0.5425	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			643.56180	537.039	19.93	0.6595	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			155.06180	177.639	19.93	0.3405	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			628.17780	522.537	19.87	0.6512	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			159.67780	183.137	19.87	0.3488	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			21.29130	15.599	18.36	0.0493	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,052.79130	1,176.199	18.36	0.9507	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			442.86300	516.580	17.99	0.7103	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			191.36300	135.980	17.99	0.2897	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			674.71540	566.503	20.07	0.6758	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			146.21540	167.103	20.07	0.3242	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.27450	0.189	23.50	0.0007	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,581.77450	2,710.789	23.50	0.9993	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,421.54490	3,550.640	28.02	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.04490	0.040	28.02	0.0001	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			596.24090	494.831	19.46	0.6219	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			183.24090	210.931	19.46	0.3781	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			727.26530	618.578	20.00	0.6897	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			144.26530	164.678	20.00	0.3103	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			786.47540	676.043	20.25	0.7105	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			135.27540	154.043	20.25	0.2895	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			308.74770	240.124	18.28	0.4002	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	22/11/2018	Foreign Exchange Option	14.21	Call		361.24770	421.824	18.28	0.5998	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put		572.51890	476.542	19.36	0.5896	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call		216.81890	250.042	19.36	0.4104	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put		1,131.65990	1,013.484	21.41	0.8117	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call		85.95990	96.984	21.41	0.1883	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put		388.65620	313.531	18.40	0.4506	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call		342.15620	396.231	18.40	0.5494	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		66.17710	47.406	17.01	0.1143	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		881.57710	991.906	17.01	0.8857	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		382.90900	442.995	18.32	0.5812	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		355.70900	286.595	18.32	0.4188	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		383.48780	311.174	18.42	0.4408	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		360.68780	417.574	18.42	0.5592	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,292.53650	1,416.912	16.45	0.9676	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		7.38230	8.070	25.10	0.0184	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,439.31220	2,312.385	24.06	0.9597	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		16.51220	18.785	24.06	0.0403	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		195.12010	223.729	19.83	0.3513	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		601.43060	687.889	17.56	0.7529	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		174.23060	131.489	17.56	0.2471	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		156.77990	117.229	17.47	0.2274	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		633.97990	723.629	17.47	0.7726	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,040.18230	2,911.670	25.10	0.9816	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		15.33650	10.512	16.45	0.0324	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		269.55530	211.631	18.00	0.3439	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		466.75530	538.031	18.00	0.6561	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		722.64100	622.852	19.77	0.6418	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		199.84100	229.252	19.77	0.3582	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		737.92010	637.329	19.83	0.6487	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		1,267.00160	1,151.586	21.36	0.8040	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		103.40160	117.185	21.36	0.1960	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		387.47770	446.402	18.34	0.5617	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		399.27770	329.002	18.34	0.4383	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		596.17120	679.784	17.60	0.7254	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		207.97120	162.384	17.60	0.2746	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put		1,138.19080	1,026.315	20.97	0.7688	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call		126.39080	143.715	20.97	0.2312	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		199.52680	227.871	19.91	0.3391	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		811.32680	710.471	19.91	0.6609	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put		628.30760	538.310	19.24	0.5743	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call		268.30760	307.610	19.24	0.4257	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		961.37820	857.289	20.26	0.7017	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		178.77820	203.989	20.26	0.2983	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		134.00410	103.172	17.11	0.1911	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		781.40410	879.872	17.11	0.8089	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		1,484.97720	1,367.883	21.78	0.8315	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	15.69	Call			92.37720	104.583	21.78	0.1685	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			641.33660	727.151	17.43	0.7361	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			203.93660	160.451	17.43	0.2639	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			814.20850	716.539	19.76	0.6451	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			223.40850	255.039	19.76	0.3549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			30.32090	34.320	24.02	0.0603	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			228.95610	261.284	19.80	0.3562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			826.05610	729.084	19.80	0.6438	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			85.55780	97.445	22.14	0.1539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,622.65780	1,505.245	22.14	0.8461	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,954.77590	1,833.579	22.87	0.8913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			57.67590	65.779	22.87	0.1087	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			341.79970	390.473	18.78	0.4859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			548.89970	468.273	18.78	0.5141	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			386.13560	441.747	18.50	0.5305	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			473.23560	399.547	18.50	0.4695	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			150.68610	171.810	20.82	0.2519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,147.78610	1,039.610	20.82	0.7481	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			479.34570	404.984	18.52	0.4732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			382.24570	437.184	18.52	0.5268	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			422.79500	484.573	18.33	0.5648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			419.89500	352.373	18.33	0.4352	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			630.75640	714.549	17.57	0.7176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			227.85640	182.349	17.57	0.2824	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,238.79860	2,115.195	23.45	0.9191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			41.69860	47.395	23.45	0.0809	47,394.70	1,000	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,407.33380	1,292.984	21.56	0.8081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			110.23380	125.184	21.56	0.1919	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			788.15800	693.015	19.67	0.6287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			241.05800	275.215	19.67	0.3713	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			189.88500	216.629	20.27	0.3057	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			966.98500	864.429	20.27	0.6943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			187.89660	214.383	20.30	0.3031	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			974.99660	872.183	20.30	0.6969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			191.89260	218.897	20.25	0.3084	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			958.99260	856.697	20.25	0.6916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,722.91450	1,604.454	22.39	0.8613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			75.81450	86.654	22.39	0.1387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,665.93920	2,795.039	22.38	0.9933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			3.03920	2.839	22.38	0.0067	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,955.83140	2,829.439	24.87	0.9608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			18.73140	21.639	24.87	0.0392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,368.42240	1,491.575	16.68	0.9521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			25.52240	19.375	16.68	0.0479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			50.29870	37.140	16.71	0.0831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,153.19870	1,269.340	16.71	0.9169	0.00	0	7,100

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	14.89	Put			818.42540	721.813	19.77	0.6408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			231.32540	264.013	19.77	0.3592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			10.50340	9.636	18.66	0.0235	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,813.40340	1,941.836	18.66	0.9765	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			248.27270	200.007	17.67	0.3010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			601.17270	682.207	17.67	0.6990	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			190.15590	150.085	17.38	0.2462	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			693.05590	782.285	17.38	0.7538	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			28.78450	20.627	16.50	0.0510	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,331.68450	1,452.827	16.50	0.9490	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			57.22310	42.568	16.76	0.0929	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,110.12310	1,224.768	16.76	0.9071	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			903.66110	803.256	20.06	0.6726	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			206.56110	235.456	20.06	0.3274	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,931.67350	2,060.278	19.18	0.9804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			8.77350	8.078	19.18	0.0196	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			780.65300	685.888	19.64	0.6256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			243.55300	278.088	19.64	0.3744	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,685.70420	1,813.894	18.10	0.9713	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			12.80420	11.694	18.10	0.0287	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			269.73140	218.690	17.76	0.3198	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			572.63140	650.890	17.76	0.6802	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,241.28320	1,360.114	16.60	0.9343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			38.38320	27.913	16.60	0.0657	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,556.44190	2,685.504	21.91	0.9922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.54190	3.304	21.91	0.0078	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			102.98880	79.361	17.03	0.1524	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			905.88880	1,011.561	17.03	0.8476	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,307.94230	2,436.885	20.83	0.9888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			5.04230	4.685	20.83	0.0112	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,568.31980	1,696.218	17.58	0.9655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			15.41980	14.018	17.58	0.0345	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,407.27390	2,536.271	21.26	0.9903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.37390	4.071	21.26	0.0097	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			615.65950	530.393	19.04	0.5498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			308.55950	352.593	19.04	0.4502	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			504.14930	427.110	18.60	0.4883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			367.04930	419.310	18.60	0.5117	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			330.35870	272.097	18.01	0.3696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			503.25870	574.297	18.01	0.6304	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			622.51000	536.796	19.06	0.5533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			305.41000	348.996	19.06	0.4467	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			714.30980	623.063	19.41	0.5970	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			267.20980	305.263	19.41	0.4030	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			608.83790	524.023	19.01	0.5463	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			311.73790	356.223	19.01	0.4537	0.00	0	84,900

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	15.67	Put			1,469.65260	1,354.125	21.73	0.8200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			102.55260	116.325	21.73	0.1800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,288.08880	2,417.019	20.74	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			5.18880	4.819	20.74	0.0115	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,135.88770	1,251.442	16.73	0.9131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			52.98770	39.242	16.73	0.0869	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			183.11580	144.115	17.35	0.2392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			706.01580	796.315	17.35	0.7608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,208.72090	2,337.597	20.39	0.9870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			5.82090	5.397	20.39	0.0130	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,023.50030	919.192	20.46	0.7123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			176.40030	201.392	20.46	0.2877	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			699.51510	789.279	17.37	0.7573	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			186.61510	147.079	17.37	0.2427	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			945.13340	1,052.792	16.97	0.8609	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			92.23340	70.592	16.97	0.1391	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,496.53770	1,380.532	21.80	0.8249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			99.43770	112.732	21.80	0.1751	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,319.37790	1,206.874	21.31	0.7897	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			122.27790	139.074	21.31	0.2103	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			437.33840	367.746	18.39	0.4467	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			410.23840	469.946	18.39	0.5533	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,636.73030	1,764.808	17.89	0.9690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			13.83030	12.608	17.89	0.0310	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			759.50650	854.709	17.24	0.7877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			156.60650	122.509	17.24	0.2123	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			911.50220	810.817	20.09	0.6754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			204.40220	233.017	20.09	0.3246	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,301.94960	1,189.838	21.26	0.7858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			124.84960	142.038	21.26	0.2142	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			752.67610	847.229	17.25	0.7844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			159.77610	125.029	17.25	0.2156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,768.86780	1,649.796	22.48	0.8679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			71.76780	81.996	22.48	0.1321	0.00	0	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,109.62960	2,238.426	19.96	0.9850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			6.72960	6.226	19.96	0.0150	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			449.15600	378.190	18.43	0.4543	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			402.05600	460.390	18.43	0.5457	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			678.41480	589.236	19.27	0.5805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			281.31480	321.436	19.27	0.4195	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,060.14020	2,188.890	19.75	0.9838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			7.24020	6.690	19.75	0.0162	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			518.65190	591.354	17.95	0.6420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			315.75190	259.154	17.95	0.3580	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			467.15950	394.152	18.49	0.4657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			390.05950	446.352	18.49	0.5343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,377.65510	1,501.275	16.72	0.9529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			24.75510	19.075	16.72	0.0471	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			725.76650	817.663	17.29	0.7712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			172.86650	135.463	17.29	0.2288	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			830.03550	931.457	17.13	0.8189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			127.13550	99.257	17.13	0.1811	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			750.89980	657.665	19.54	0.6131	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			253.79980	289.865	19.54	0.3869	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			488.22710	557.611	18.07	0.6188	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			345.32710	285.411	18.07	0.3812	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,284.57640	1,172.868	21.21	0.7819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			127.47640	145.068	21.21	0.2181	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			445.28450	509.752	18.24	0.5841	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			392.38450	327.552	18.24	0.4159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,050.99230	1,163.373	16.84	0.8923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			68.09230	51.173	16.84	0.1077	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			493.19740	563.132	18.05	0.6227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			340.29740	280.932	18.05	0.3773	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,686.31950	1,568.372	22.31	0.8558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			79.21950	90.572	22.31	0.1442	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,898.67520	1,778.067	22.75	0.8847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			61.57520	70.267	22.75	0.1153	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,631.72210	1,514.242	22.17	0.8475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			84.62210	96.442	22.17	0.1525	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,398.47880	1,284.306	21.53	0.8063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			111.37880	126.505	21.53	0.1937	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,416.19990	1,301.676	21.58	0.8098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			109.09990	123.876	21.58	0.1902	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			468.74590	535.934	18.14	0.6034	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			365.84590	303.734	18.14	0.3966	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,296.20480	2,172.212	23.56	0.9237	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			39.10480	44.412	23.56	0.0763	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			167.36710	191.006	20.58	0.2753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,064.46710	958.806	20.58	0.7247	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			290.12640	331.524	19.20	0.4296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			657.22640	569.324	19.20	0.5704	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			983.02910	879.961	20.33	0.6995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			185.92910	212.161	20.33	0.3005	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,523.52370	1,407.055	21.87	0.8297	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			96.42370	109.255	21.87	0.1703	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			449.89840	514.907	18.22	0.5879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			386.99840	322.707	18.22	0.4121	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,328.11290	1,215.416	21.34	0.7916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			121.01290	137.616	21.34	0.2084	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,286.21400	1,406.238	16.55	0.9420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			33.31400	24.038	16.55	0.0580	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			345.30300	394.457	18.75	0.4895	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			542.40300	462.257	18.75	0.5105	924,513.80	2,000	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,042.66180	1,154.704	16.85	0.8900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			69.76180	52.504	16.85	0.1100	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			773.28960	869.779	17.22	0.7941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			150.38960	117.580	17.22	0.2059	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			508.34990	579.943	17.99	0.6343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			325.44990	267.743	17.99	0.3657	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,207.13530	1,097.343	20.99	0.7634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			140.03530	159.543	20.99	0.2366	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,992.31970	1,870.752	22.95	0.8955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			55.21970	62.952	22.95	0.1045	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,870.72520	1,750.426	22.69	0.8813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			63.62520	72.626	22.69	0.1187	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,721.71310	2,595.574	24.41	0.9505	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			24.61310	27.774	24.41	0.0495	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			158.80260	181.152	20.70	0.2634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,105.90260	998.952	20.70	0.7366	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			269.97330	308.434	19.38	0.4062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			707.07330	616.234	19.38	0.5938	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,527.42090	2,402.120	24.02	0.9397	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			249.07930	283.825	19.66	0.3668	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			835.17930	740.525	19.66	0.6332	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			446.40190	510.012	18.25	0.5673	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			432.50190	366.712	18.25	0.4327	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			653.98120	738.700	17.51	0.7134	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			240.08120	195.400	17.51	0.2866	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,153.78220	1,047.631	20.65	0.7353	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			167.68220	190.930	20.65	0.2647	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			663.37610	578.261	19.05	0.5578	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			319.07610	363.361	19.05	0.4422	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			58.70640	45.096	16.71	0.0929	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,174.40640	1,290.196	16.71	0.9071	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			726.73280	637.907	19.27	0.5865	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			292.43280	333.007	19.27	0.4135	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,090.04670	1,202.836	16.81	0.8866	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			74.34670	57.736	16.81	0.1134	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			43.00540	32.808	16.31	0.0682	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			219.88620	179.412	17.05	0.2578	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			753.98620	843.112	17.05	0.7422	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,267.56610	3,143.664	24.54	0.9564	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			21.66610	27.364	24.54	0.0436	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			409.18030	346.805	17.80	0.4005	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			523.28030	590.505	17.80	0.5995	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			509.28990	574.962	17.85	0.5892	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			425.18990	361.262	17.85	0.4108	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,641.60790	2,517.264	23.62	0.9232	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			45.70790	50.964	23.62	0.0768	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			268.84580	302.686	19.42	0.3662	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			894.74580	798.986	19.42	0.6338	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,377.10540	1,496.508	16.31	0.9318	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			34.79530	31.136	16.82	0.0627	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,472.59530	1,598.536	16.82	0.9373	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			35.06120	30.183	17.32	0.0546	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,742.26120	1,867.383	17.32	0.9454	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			63.18390	54.110	16.42	0.0887	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,502.38390	1,623.410	16.42	0.9113	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,064.75990	967.503	19.42	0.6339	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			325.75990	358.603	19.42	0.3661	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			50.91410	43.772	16.77	0.0726	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,651.91410	1,774.872	16.77	0.9274	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,462.10870	1,580.064	16.32	0.9046	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			71.10870	58.964	16.32	0.0954	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			554.74490	484.656	17.87	0.4405	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			565.74490	625.756	17.87	0.5595	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			646.86730	714.924	17.56	0.6120	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			455.86730	393.824	17.56	0.3880	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,333.41260	1,228.400	20.15	0.7025	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			254.41260	279.500	20.15	0.2975	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			623.35710	689.149	17.64	0.5973	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			482.35710	418.049	17.64	0.4027	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,057.43520	962.886	19.28	0.6129	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			372.33520	407.786	19.28	0.3871	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			75.22370	65.075	16.52	0.0922	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,687.72370	1,807.375	16.52	0.9078	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,538.16420	1,655.069	16.33	0.8864	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			95.66420	82.769	16.33	0.1136	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			718.34730	785.540	17.61	0.6039	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			525.84730	463.240	17.61	0.3961	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,201.51190	1,104.358	19.52	0.6323	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			374.01190	406.658	19.52	0.3677	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			680.85780	606.873	18.07	0.4651	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			603.35780	659.173	18.07	0.5349	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			741.84370	811.141	17.53	0.6170	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			499.34370	438.841	17.53	0.3830	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,486.75010	1,382.251	20.25	0.6957	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			299.25010	324.551	20.25	0.3043	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			873.08560	949.155	17.23	0.6573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			447.48560	393.855	17.23	0.3427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,690.93780	2,818.593	16.88	0.9782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			15.33780	13.293	16.88	0.0218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,440.65360	2,566.959	16.76	0.9664	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	12.06	Put		25.05360	21.659	16.76	0.0336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		217.25680	187.045	16.53	0.2038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,242.85680	1,342.345	16.53	0.7962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,984.92090	3,114.560	17.62	0.9848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		9.32090	9.260	17.62	0.0152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,148.69660	4,278.913	21.69	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		3.09660	3.613	21.69	0.0053	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,749.22630	2,877.120	16.91	0.9804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		13.62630	11.820	16.91	0.0196	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		679.44030	608.934	17.96	0.4474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		675.04030	734.234	17.96	0.5526	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,795.14050	1,914.182	16.44	0.9083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		79.54050	68.882	16.44	0.0917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,042.26770	1,131.403	16.80	0.7298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		316.66770	276.103	16.80	0.2702	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		991.56310	904.945	18.83	0.5547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		507.16310	550.245	18.83	0.4453	9,893,960.74	17,981	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,164.75720	1,071.532	19.27	0.6026	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		440.35720	476.832	19.27	0.3974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,235.78770	1,334.951	16.54	0.7941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		220.18770	189.651	16.54	0.2059	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,355.38330	1,256.367	19.74	0.6478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		380.98330	411.667	19.74	0.3522	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		576.55110	512.973	17.65	0.4041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		752.15110	818.273	17.65	0.5959	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,426.27010	1,325.547	19.92	0.6628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		361.87010	390.847	19.92	0.3372	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,056.28350	2,179.101	16.57	0.9377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		50.68350	43.801	16.57	0.0623	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		976.41920	1,060.118	16.91	0.7040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		360.81920	314.818	16.91	0.2960	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,019.65620	2,142.026	16.55	0.9342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		54.05620	46.726	16.55	0.0658	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		953.82070	1,035.917	16.98	0.6942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		378.22070	330.617	16.98	0.3058	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,142.55780	1,050.117	19.21	0.5968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		448.15780	485.417	19.21	0.4032	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,755.50320	2,637.049	22.50	0.8436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		151.10320	162.349	22.50	0.1564	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		691.48720	752.194	17.89	0.5622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		655.88720	586.894	17.89	0.4378	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,587.91660	1,702.852	16.33	0.8772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		112.31660	97.552	16.33	0.1228	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,673.16510	1,789.926	16.38	0.8909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		97.56510	84.626	16.38	0.1091	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		899.30200	977.381	17.15	0.6696	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	14.00	Put			423.70200	372.081	17.15	0.3304	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			761.22030	828.128	17.62	0.6008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			565.62030	502.828	17.62	0.3992	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			655.11850	712.336	18.04	0.5408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			709.51850	637.036	18.04	0.4592	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,363.20610	1,263.995	19.76	0.6495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			378.80610	409.295	19.76	0.3505	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,764.68550	2,646.156	22.51	0.8444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			150.28550	161.456	22.51	0.1556	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			551.08450	598.374	18.57	0.4751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			895.48450	813.074	18.57	0.5249	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,711.73840	1,605.212	20.60	0.7156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			297.33840	320.512	20.60	0.2844	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,146.76880	3,024.038	23.15	0.8729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			122.36880	129.338	23.15	0.1271	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			729.92430	794.092	17.74	0.5838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			604.32430	538.792	17.74	0.4162	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,522.46270	1,419.609	20.15	0.6819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			338.06270	364.909	20.15	0.3181	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,321.70770	2,207.443	21.76	0.8008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			197.30770	212.743	21.76	0.1992	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			643.48710	699.494	18.09	0.5338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			727.88710	654.193	18.09	0.4662	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,913.15390	1,804.461	21.04	0.7473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			258.75390	279.761	21.04	0.2527	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,655.98580	1,772.394	16.37	0.8883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			100.38580	87.094	16.37	0.1117	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			666.96040	725.401	17.99	0.5479	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			691.36040	620.101	17.99	0.4521	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,803.70680	1,696.223	20.82	0.7305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			279.30680	301.523	20.82	0.2695	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,490.12100	1,600.388	16.27	0.8592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			134.52100	115.088	16.27	0.1408	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,645.21510	1,539.905	20.45	0.7043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			310.81510	335.205	20.45	0.2957	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,307.61250	1,409.985	16.45	0.8146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			192.01250	164.685	16.45	0.1854	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,389.52690	1,495.244	16.35	0.8361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			163.92690	139.944	16.35	0.1639	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,128.15960	2,016.298	21.42	0.7774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			223.75960	241.598	21.42	0.2226	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,074.03910	1,164.965	16.76	0.7414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			298.43910	259.665	16.76	0.2586	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			547.81830	594.798	18.58	0.4729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			902.21830	819.498	18.58	0.5271	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,086.93690	1,178.573	16.74	0.7459	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	13.68	Put			291.33690	253.273	16.74	0.2541	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			577.96140	627.772	18.42	0.4927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			842.36140	762.472	18.42	0.5073	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			544.57230	591.244	18.60	0.4707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			908.97230	825.944	18.60	0.5293	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,017.33260	1,105.018	16.84	0.7205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			331.73260	289.718	16.84	0.2795	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,700.53170	2,582.533	22.41	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			156.13170	167.833	22.41	0.1612	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,773.87080	2,655.269	22.53	0.8451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			149.47080	160.569	22.53	0.1549	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,893.74330	2,774.231	22.73	0.8548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			139.34330	149.531	22.73	0.1452	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			878.27290	954.746	17.22	0.6598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			442.67290	389.446	17.22	0.3402	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,626.19420	3,502.039	24.36	0.8954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			101.79420	107.339	24.36	0.1046	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,013.63790	3,888.658	25.33	0.9093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			89.23790	93.958	25.33	0.0907	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			461.50050	500.093	19.12	0.4129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,105.90050	1,014.793	19.12	0.5871	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			442.94070	479.676	19.25	0.3993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,157.34070	1,064.376	19.25	0.6007	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,654.87170	2,537.265	22.33	0.8347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			160.47170	172.565	22.33	0.1653	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,645.75700	2,528.229	22.31	0.8339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			161.35700	173.529	22.31	0.1661	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			458.79840	497.118	19.14	0.4109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,113.19840	1,021.818	19.14	0.5891	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,061.25150	1,151.464	16.78	0.7368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			305.65150	266.164	16.78	0.2632	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,303.96110	2,189.901	21.73	0.7988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			199.56110	215.201	21.73	0.2012	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			483.75320	524.546	18.97	0.4288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,048.15320	959.246	18.97	0.5712	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,958.62870	2,838.657	22.84	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			134.22870	143.957	22.84	0.1402	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,173.35450	1,269.509	16.62	0.7748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			247.75450	214.210	16.62	0.2252	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,545.91970	1,659.880	16.31	0.8699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			120.31970	104.580	16.31	0.1301	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,058.74810	1,947.846	21.30	0.7682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			234.34810	253.146	21.30	0.2318	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,394.62790	1,294.652	19.84	0.6562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			370.22790	399.952	19.84	0.3438	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,466.55160	1,575.138	16.26	0.8545	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	13.15	Put			140.95160	119.838	16.26	0.1455	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,207.77860	1,305.617	16.58	0.7856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			232.17860	200.317	16.58	0.2144	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,139.58740	1,234.026	16.67	0.7639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			263.98740	228.726	16.67	0.2361	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			609.82550	662.564	18.25	0.5130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			784.22550	707.264	18.25	0.4870	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			466.95680	506.093	19.08	0.4168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,091.35680	1,000.793	19.08	0.5832	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,329.65480	1,432.959	16.42	0.8206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			184.05480	157.659	16.42	0.1794	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,410.42010	1,310.070	19.88	0.6595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			366.02010	395.370	19.88	0.3405	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,661.77800	1,556.160	20.49	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			307.37800	331.460	20.49	0.2928	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,012.64510	925.159	18.88	0.5609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			498.24510	540.459	18.88	0.4391	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			798.53730	868.603	17.49	0.6204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			522.93730	463.303	17.49	0.3796	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			413.03410	446.712	19.47	0.3769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,247.43410	1,151.412	19.47	0.6231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			687.33930	747.667	17.91	0.5598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			661.73930	592.367	17.91	0.4402	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			554.37110	601.971	18.55	0.4773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			888.77110	806.671	18.55	0.5227	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			410.64630	444.077	19.49	0.3751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,255.04630	1,158.776	19.49	0.6249	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			408.27740	441.458	19.51	0.3733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,262.67740	1,166.158	19.51	0.6267	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			34.89420	30.149	16.51	0.0442	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,317.09420	2,441.849	16.51	0.9558	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			927.75650	1,005.816	17.16	0.6698	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			435.55650	384.116	17.16	0.3302	0.00	0	50,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			810.17210	878.071	17.57	0.6105	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			564.37210	502.671	17.57	0.3895	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			833.72410	903.482	17.49	0.6223	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			537.92410	478.082	17.49	0.3777	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			121.96970	107.287	16.38	0.1283	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,617.76970	1,732.687	16.38	0.8717	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			810.76210	733.836	18.28	0.4857	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			636.56210	689.236	18.28	0.5143	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,635.75180	1,531.489	20.34	0.6906	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			341.55180	366.889	20.34	0.3094	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,349.03350	1,251.413	19.66	0.6344	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			414.83350	446.813	19.66	0.3656	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			133.54810	117.623	16.34	0.1370	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,586.74810	1,700.323	16.34	0.8630	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,509.50570	1,411.527	19.80	0.6375	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			453.90570	485.227	19.80	0.3625	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,789.80450	1,685.764	20.42	0.6863	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,765.48140	1,878.120	16.17	0.8738	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			146.61990	128.283	16.22	0.1380	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			274.63450	242.505	16.59	0.2232	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,339.03450	1,436.205	16.59	0.7768	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			928.27180	998.324	17.42	0.6283	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			573.87180	514.624	17.42	0.3717	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			131.08140	114.420	16.17	0.1262	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			384.20450	409.464	20.42	0.3137	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			952.97290	873.673	18.49	0.5045	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			667.37290	717.373	18.49	0.4955	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			904.63370	973.016	17.50	0.6174	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			600.23370	539.316	17.50	0.3826	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,701.01990	1,811.983	16.22	0.8620	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			993.30810	1,061.961	17.49	0.6235	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			633.20810	572.561	17.49	0.3765	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,669.72810	1,571.363	20.01	0.6404	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			489.82810	520.763	20.01	0.3596	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,016.91400	1,087.109	17.41	0.6335	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			606.81400	547.708	17.41	0.3665	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,777.89270	1,885.427	16.05	0.8554	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			167.79270	146.027	16.05	0.1446	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,095.70940	1,014.263	18.74	0.5200	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			695.80940	743.663	18.74	0.4800	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,958.74740	1,855.916	20.62	0.6857	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			418.84740	445.317	20.62	0.3143	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			202.60090	177.233	16.22	0.1672	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,672.70090	1,776.633	16.22	0.8328	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			38.43910	32.424	14.90	0.0437	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,513.93910	2,637.224	14.90	0.9563	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,408.82740	2,529.940	14.96	0.9433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			53.52740	45.340	14.96	0.0567	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			833.84920	764.557	18.04	0.4368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			889.14920	949.157	18.04	0.5632	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,007.61270	2,120.310	15.64	0.8892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			712.03140	648.819	17.69	0.3971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			972.93080	1,038.721	17.71	0.6010	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			717.63080	654.121	17.71	0.3990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			981.75280	1,048.133	17.68	0.6048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			706.45280	643.533	17.68	0.3952	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			864.12770	793.430	18.12	0.4460	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,549.26850	3,430.295	23.24	0.8283	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			224.56850	234.895	23.24	0.1717	0.00	0	8,203

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		740.23340	675.547	17.78	0.4067	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		955.53340	1,020.147	17.78	0.5933	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		977.33140	1,043.419	17.69	0.6029	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		478.86270	507.790	20.32	0.3422	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,811.83500	1,918.750	16.00	0.8526	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		176.53500	154.150	16.00	0.1474	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,220.10470	1,304.226	16.97	0.6980	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		464.80470	419.626	16.97	0.3020	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		869.42770	928.030	18.12	0.5540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		561.20460	596.654	19.69	0.3922	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		510.40470	459.702	17.06	0.3211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,165.70470	1,244.302	17.06	0.6789	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,779.59100	1,680.500	20.19	0.6479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		494.89100	525.100	20.19	0.3521	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,843.56270	1,743.190	20.32	0.6578	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		444.06620	400.399	16.92	0.2925	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,492.90130	1,400.374	19.58	0.5979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		578.20130	614.974	19.58	0.4021	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,636.10510	1,737.474	16.35	0.8133	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		240.80510	212.874	16.35	0.1867	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,545.90460	1,452.054	19.69	0.6078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		797.96720	851.861	18.43	0.5197	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,827.00390	1,934.411	15.97	0.8557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		171.70390	149.811	15.97	0.1443	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		210.10700	184.420	16.19	0.1682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,715.40700	1,819.020	16.19	0.8318	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,249.36620	1,334.999	16.92	0.7075	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		122.31270	105.710	15.64	0.1108	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,684.89650	1,587.819	19.99	0.6324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		520.19650	552.419	19.99	0.3676	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,953.43050	4,082.770	17.90	0.9893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		8.13050	8.170	17.90	0.0107	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		982.66720	907.261	18.43	0.4803	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		924.46130	851.255	18.24	0.4602	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		850.56130	906.555	18.24	0.5398	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,872.25560	2,760.503	22.00	0.7761	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		298.35560	315.803	22.00	0.2239	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,107.03820	2,005.423	20.77	0.6854	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		447.53820	475.123	20.77	0.3146	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,070.13060	1,139.248	17.48	0.6286	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		659.63060	599.548	17.48	0.3714	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,817.70690	1,718.820	20.20	0.6439	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		518.20690	548.520	20.20	0.3561	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		1,093.73080	1,164.311	17.39	0.6381	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		633.23080	574.611	17.39	0.3619	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		185.29120	160.325	15.90	0.1490	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,845.79120	1,950.025	15.90	0.8510	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,227.56420	1,144.258	18.95	0.5327	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			718.06420	763.958	18.95	0.4673	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			237.22870	210.288	16.23	0.1806	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,713.12870	1,815.388	16.23	0.8194	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,539.35200	1,636.257	16.58	0.7749	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			319.85200	287.557	16.58	0.2251	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,206.13730	2,103.843	20.90	0.6952	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			435.63730	462.543	20.90	0.3048	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,262.07390	2,161.287	20.88	0.6836	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			482.27390	510.887	20.88	0.3164	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,156.87830	1,227.654	17.46	0.6346	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			686.67830	628.053	17.46	0.3654	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,972.57220	1,874.281	20.36	0.6451	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			747.54880	793.138	19.15	0.4574	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			552.77220	583.881	20.36	0.3549	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,180.51600	1,252.661	17.38	0.6434	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			660.31600	603.061	17.38	0.3566	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			201.52780	174.255	15.70	0.1523	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,921.72780	2,023.855	15.70	0.8477	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,367.34880	1,283.538	19.15	0.5426	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			276.90440	244.318	16.27	0.1926	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,758.90440	1,855.718	16.27	0.8074	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,143.97360	2,044.687	20.63	0.6604	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			537.87360	568.387	20.63	0.3396	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			823.66470	759.725	17.82	0.4025	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,087.56470	1,153.425	17.82	0.5975	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,132.85600	2,033.891	20.54	0.6488	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			577.85600	609.291	20.54	0.3512	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,234.54700	1,306.822	17.45	0.6399	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			709.54700	651.422	17.45	0.3601	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,258.25730	1,331.811	17.37	0.6483	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			683.25730	626.411	17.37	0.3517	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,432.59860	2,330.131	21.03	0.6855	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			507.59860	535.532	21.03	0.3145	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			216.30260	186.882	15.59	0.1549	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,991.30260	2,092.282	15.59	0.8451	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,512.27770	1,426.409	19.36	0.5534	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			767.27770	811.809	19.36	0.4466	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			314.54010	278.858	16.31	0.2030	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,804.94010	1,899.758	16.31	0.7970	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,497.54770	4,377.041	24.57	0.8246	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			283.44770	293.541	24.57	0.1754	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,777.54980	1,685.881	19.80	0.5893	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			713.54980	752.881	19.80	0.4107	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,878.58770	2,771.578	21.62	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	16/09/2019	Foreign Exchange Option	17.23	Call			454.58770	478.578	21.62	0.2781	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,070.42830	4,201.647	16.73	0.9838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			380.93810	347.503	16.66	0.2315	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,740.03460	1,837.390	16.63	0.7717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			374.03460	340.390	16.63	0.2283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			663.95320	610.404	17.29	0.3392	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,181.75030	4,060.419	23.83	0.8069	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			317.75030	327.419	23.83	0.1931	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,733.47450	1,831.245	16.65	0.7700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			377.47450	344.245	16.65	0.2300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,726.93810	1,824.503	16.66	0.7685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			278.13360	289.769	25.00	0.1691	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,144.23590	4,023.085	23.75	0.8052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			320.23590	330.085	23.75	0.1948	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,827.18180	3,707.673	23.14	0.7898	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			343.18180	354.673	23.14	0.2102	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,329.95320	1,407.404	17.29	0.6608	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,420.59830	1,338.165	19.12	0.5274	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,234.33620	3,123.803	22.13	0.7521	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			400.33620	420.803	22.13	0.2479	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,452.49510	1,538.816	17.08	0.6979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			556.49510	511.816	17.08	0.3021	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,792.13360	4,672.769	25.00	0.8309	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			330.62440	341.213	23.46	0.2018	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			794.16960	839.244	19.36	0.4489	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,548.16960	1,462.244	19.36	0.5511	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,354.75870	1,435.140	17.24	0.6689	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			638.75870	588.140	17.24	0.3311	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			846.59830	895.165	19.12	0.4726	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			700.03430	642.701	17.36	0.3506	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,422.31700	3,307.776	22.40	0.7660	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			378.31700	394.776	22.40	0.2340	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,240.04420	1,310.675	17.55	0.6298	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			764.04420	703.675	17.55	0.3702	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,994.62440	3,874.213	23.46	0.7982	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			796.95500	842.241	19.35	0.4502	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,418.80990	1,503.593	17.13	0.6882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			582.80990	536.593	17.13	0.3118	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,495.41690	3,378.431	22.50	0.7711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			371.41690	385.431	22.50	0.2289	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,296.03430	1,369.700	17.36	0.6494	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.42830	14.647	16.73	0.0162	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,408.40560	2,521.814	14.33	0.9146	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			102.40560	84.814	14.33	0.0854	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,075.85610	1,137.068	18.16	0.5679	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			989.85610	920.068	18.16	0.4321	0.00	0	1,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,540.95500	1,455.241	19.35	0.5498	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,335.79900	1,410.582	17.34	0.6532	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			704.19900	647.582	17.34	0.3468	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,592.26460	2,488.998	21.14	0.6861	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			533.86460	561.998	21.14	0.3139	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,312.00010	1,385.558	17.42	0.6452	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			730.40010	672.558	17.42	0.3548	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			605.84210	638.093	20.65	0.3501	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,274.24210	2,175.093	20.65	0.6499	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			231.06260	200.915	15.53	0.1576	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,062.66260	2,163.915	15.53	0.8424	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,641.52200	1,553.554	19.50	0.5601	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			793.12200	836.554	19.50	0.4399	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			346.27920	306.999	16.30	0.2101	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,851.57920	1,943.699	16.30	0.7899	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,441.99230	2,341.945	20.85	0.6529	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			632.19230	663.745	20.85	0.3471	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,417.12010	1,493.367	17.40	0.6577	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			726.92010	671.567	17.40	0.3423	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,795.86230	1,706.039	19.75	0.5686	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,886.06890	1,979.276	16.48	0.7792	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,136.12830	2,238.015	15.55	0.8396	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			245.92830	216.215	15.55	0.1604	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			816.06230	857.839	19.75	0.4314	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,762.40940	2,658.682	21.33	0.6864	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			562.60940	590.482	21.33	0.3136	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,393.28740	1,466.707	17.45	0.6502	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			753.08740	694.907	17.45	0.3498	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			385.86890	347.476	16.48	0.2208	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,907.27670	2,804.223	21.55	0.6843	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			596.17670	623.523	21.55	0.3157	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,473.56160	1,548.102	17.57	0.6546	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			774.66160	718.802	17.57	0.3454	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,585.41130	2,486.008	21.08	0.6528	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			846.50610	886.859	20.00	0.4270	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			664.31130	695.308	21.08	0.3472	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,497.44210	1,574.355	17.51	0.6618	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			748.54210	695.055	17.51	0.3382	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			262.82280	232.822	15.65	0.1634	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,211.72280	2,312.122	15.65	0.8366	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,927.60610	1,837.559	20.00	0.5730	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			423.13910	381.161	16.54	0.2277	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,938.03910	2,026.461	16.54	0.7723	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,365.78630	5,258.193	25.25	0.8157	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			342.98630	365.293	25.25	0.1843	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,142.91770	3,268.417	14.23	0.9499	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			55.71770	51.317	14.23	0.0501	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,832.08540	1,922.044	16.96	0.7402	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			514.88540	474.944	16.96	0.2598	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			935.22440	979.300	19.74	0.4556	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,778.02440	1,692.200	19.74	0.5444	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			940.73650	985.183	19.71	0.4578	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,763.53650	1,678.083	19.71	0.5422	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,008.27280	2,905.458	21.69	0.6862	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			605.47280	632.558	21.69	0.3138	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			937.97530	982.233	19.72	0.4567	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,770.77530	1,685.133	19.72	0.5433	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,058.59150	2,955.703	21.73	0.6821	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			632.19150	658.604	21.73	0.3179	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,559.06070	1,633.377	17.63	0.6595	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			795.46070	740.477	17.63	0.3405	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,735.25570	2,635.926	21.27	0.6525	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			876.92000	915.778	20.23	0.4223	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			698.85570	728.826	21.27	0.3475	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,583.95940	1,659.456	17.57	0.6664	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			770.35940	716.556	17.57	0.3336	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			280.58470	248.021	15.69	0.1654	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,294.18470	2,390.921	15.69	0.8346	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,073.32000	1,982.878	20.23	0.5777	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			458.11000	417.189	16.65	0.2344	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,985.71000	2,073.989	16.65	0.7656	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			493.85520	452.353	16.77	0.2406	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,030.15520	2,116.753	16.77	0.7594	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			529.53990	487.603	16.86	0.2459	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,078.53990	2,163.503	16.86	0.7541	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,224.59700	1,274.462	19.53	0.5111	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,667.29700	1,590.762	19.53	0.4889	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,221.39200	1,271.102	19.54	0.5100	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,674.09200	1,597.402	19.54	0.4900	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,218.19760	1,267.753	19.56	0.5090	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,680.89760	1,604.053	19.56	0.4910	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			565.90290	523.912	16.98	0.2509	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,127.60290	2,211.412	16.98	0.7491	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,165.57320	2,246.977	17.04	0.7446	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			599.27320	555.877	17.04	0.2554	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			636.08680	592.213	17.13	0.2592	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,221.18680	2,300.813	17.13	0.7408	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,585.36370	1,639.517	19.02	0.5790	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,420.06370	1,351.117	19.02	0.4210	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,592.77830	1,647.189	19.00	0.5810	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,407.47830	1,338.789	19.00	0.4190	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,589.06530	1,643.347	19.01	0.5800	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	12/06/2020	Foreign Exchange Option	15.17	Put			1,413.76530	1,344.947	19.01	0.4200	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,555.47940	1,485.973	19.25	0.4301	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,623.87940	1,675.773	19.25	0.5699	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,737.10260	1,789.283	19.21	0.5810	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,561.60260	1,494.183	19.21	0.4190	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,744.45180	1,796.772	19.19	0.5829	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,548.95180	1,481.672	19.19	0.4171	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,740.77200	1,793.022	19.20	0.5819	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,555.27200	1,487.922	19.20	0.4181	0.00	0	0
Total \$ / R Option												10,865,869.24	20,981	9,087,531
Total \$ / R												692,133,303.04	68,149	10,120,500
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.43220		14.30290			0.0000	173,186.40	12	326
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.60530		14.47560			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.76460		14.63530			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.93700		14.80600			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.10710		14.97720			0.0000	0.00	0	0
Total \$ / R MAXI Future												173,186.40	12	336
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			146,965.25880	135,412.484	21.73	0.8200	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			10,255.25880	11,632.484	21.73	0.1800	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			16,736.71150	19,100.597	20.58	0.2753	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			106,446.71150	95,880.597	20.58	0.7247	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			16,561.69530	18,899.251	20.60	0.2729	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			107,271.69530	96,679.251	20.60	0.7271	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			16,913.42930	19,303.890	20.55	0.2778	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			105,623.42930	95,083.890	20.55	0.7222	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			88,873.03120	96,600.808	17.18	0.6647	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			43,313.03120	38,070.808	17.18	0.3353	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			88,348.77960	96,036.151	17.20	0.6622	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			43,788.77960	38,506.151	17.20	0.3378	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			87,827.29120	95,474.607	17.22	0.6598	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			44,267.29120	38,944.607	17.22	0.3402	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			98,175.28010	104,813.273	17.68	0.6048	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			70,645.28010	64,353.273	17.68	0.3952	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			97,733.14430	104,341.863	17.69	0.6029	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			71,203.14430	64,881.863	17.69	0.3971	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			97,293.07590	103,872.113	17.71	0.6010	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			71,763.07590	65,412.113	17.71	0.3990	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			108,756.74560	114,947.867	18.11	0.5726	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			97,156.74560	90,247.867	18.11	0.4274	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			108,364.73250	114,532.678	18.13	0.5710	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			97,764.73250	90,832.678	18.13	0.4290	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			107,974.35560	114,118.621	18.15	0.5695	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			98,374.35560	91,418.621	18.15	0.4305	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	13/12/2019	Foreign Exchange	Option	14.03	Call	162,392.88910	170,405.169	17.35	0.6879	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange	Option	14.03	Put	67,672.88910	62,695.169	17.35	0.3121	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange	Option	14.01	Call	163,457.34380	171,523.185	17.33	0.6908	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange	Option	14.01	Put	66,737.34380	61,813.185	17.33	0.3092	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange	Option	14.02	Call	162,924.55400	170,963.328	17.34	0.6894	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange	Option	14.02	Put	67,204.55400	62,253.328	17.34	0.3106	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											173,186.40	12	336
£ / R	On	30/11/2018	Foreign Exchange	Future	18.86620		18.72710			0.0000	0.00	0	13
£ / R	On	14/12/2018	Foreign Exchange	Future	18.91190		18.82280			0.0000	94,559.50	5	440,397
£ / R	On	18/03/2019	Foreign Exchange	Future	19.23910		19.14850			0.0000	0.00	0	8,144
£ / R	On	14/06/2019	Foreign Exchange	Future	19.54010		19.44820			0.0000	0.00	0	5,506
£ / R	On	16/09/2019	Foreign Exchange	Future	19.87130		19.77400			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange	Future	20.19870		20.10060			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange	Future	20.55970		20.46350			0.0000	0.00	0	0
Total £ / R Future											94,559.50	5	464,423
£ / R	On	30/11/2018	Foreign Exchange	Option	19.46	Put	941.13230	832.204	18.21	0.6789	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange	Option	19.46	Call	208.23230	238.404	18.21	0.3211	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	19.30	Put	818.00070	752.729	17.82	0.6000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	19.30	Call	340.80070	364.629	17.82	0.4000	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange	Option	21.00	Put	2,239.97500	2,153.551	19.81	0.9030	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	21.00	Call	62.77500	65.451	19.81	0.0970	26,180.32	400	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.12	Call	934.04760	995.998	17.28	0.7456	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.12	Put	231.24760	204.098	17.28	0.2544	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.13	Call	927.14060	988.809	17.28	0.7430	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.13	Put	234.34060	206.909	17.28	0.2570	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.11	Call	940.98070	1,003.215	17.28	0.7482	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.11	Put	228.18070	201.315	17.28	0.2518	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	19.19	Call	826.96240	872.218	17.20	0.5312	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	19.19	Put	868.46240	823.118	17.20	0.4688	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange	Option	18.30	Call	1,305.35310	1,371.102	16.98	0.6960	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	18.30	Put	456.85310	432.002	16.98	0.3040	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	21.44	Put	2,536.60840	2,457.144	19.03	0.7950	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	21.44	Call	245.10840	256.244	19.03	0.2050	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange	Option	18.31	Call	1,299.10190	1,364.652	16.98	0.6942	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	18.31	Put	460.60190	435.552	16.98	0.3058	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	18.29	Call	1,311.61940	1,377.813	16.98	0.6977	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	18.29	Put	453.11940	428.713	16.98	0.3023	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	20.00	Put	1,387.10320	1,324.373	17.75	0.6113	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	20.00	Call	535.60320	563.473	17.75	0.3887	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange	Option	20.18	Put	1,517.13530	1,450.665	17.87	0.6398	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange	Option	20.18	Call	485.63530	509.766	17.87	0.3602	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange	Option	18.00	Call	1,507.12350	1,580.633	17.09	0.7456	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			358.62350	341.533	17.09	0.2544	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,526.61140	1,590.004	17.45	0.6585	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			708.41140	679.904	17.45	0.3415	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,520.94220	1,584.150	17.46	0.6571	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			712.74220	684.050	17.46	0.3429	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,532.29610	1,595.867	17.45	0.6599	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			704.09610	675.767	17.45	0.3401	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,843.89910	1,911.550	17.85	0.6581	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			879.89910	850.250	17.85	0.3419	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,838.39290	1,905.585	17.84	0.6569	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			884.39290	854.285	17.84	0.3431	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,832.89950	1,899.632	17.84	0.6558	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			888.89950	858.332	17.84	0.3442	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,678.38650	1,729.033	18.65	0.5644	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,527.78650	1,480.333	18.65	0.4356	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,674.01860	1,724.550	18.66	0.5634	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,533.41860	1,485.850	18.66	0.4366	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,669.66080	1,720.068	18.66	0.5624	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,539.06080	1,491.368	18.66	0.4376	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,766.65130	1,715.779	19.07	0.4327	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,925.85300	1,971.096	19.08	0.5664	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,772.35300	1,721.396	19.08	0.4336	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,934.44890	1,979.881	19.07	0.5681	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,760.94890	1,710.181	19.07	0.4319	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,930.15130	1,975.479	19.07	0.5673	0.00	0	0
Total £ / R Option												26,180.32	400	4,200
Total £ / R												120,739.82	405	468,623
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12878		0.12812			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13143		0.13076			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13391		0.13322			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			892.78520	945.151	17.33	0.8567	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			81.28520	66.751	17.33	0.1433	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			343.31380	358.435	20.42	0.4697	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			531.81380	480.035	20.42	0.5303	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,822.53030	1,890.466	21.36	0.9719	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			11.03030	12.067	21.36	0.0281	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,386.30030	1,435.682	22.53	0.7581	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			310.60030	292.982	22.53	0.2419	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			808.51830	838.261	22.82	0.5587	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			732.81830	695.561	22.82	0.4413	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,168.07350	2,230.617	22.24	0.9059	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			92.37350	87.917	22.24	0.0941	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	0.14	Call			665.67820	675.942	21.51	0.4331	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,343.27820	1,285.242	21.51	0.5669	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,572.24470	1,612.971	17.40	0.8021	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			249.84470	222.271	17.40	0.1979	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,034.17960	1,052.631	19.81	0.6044	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			711.77960	661.931	19.81	0.3956	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.60110		16.51060			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.64920		16.55840			0.0000	19,646,056.00	1,180	106,692
€ / R	On	18/03/2019	Foreign Exchange Future			16.99910		16.90680			0.0000	0.00	0	36,311
€ / R	On	14/06/2019	Foreign Exchange Future			17.32630		17.23180			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.56020		17.46280			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.68840		17.58900			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.00010		17.90000			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.40720		18.30920			0.0000	0.00	0	0
Total € / R Future												19,646,056.00	1,180	154,780
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			749.92650	672.676	18.11	0.6513	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			220.52650	233.776	18.11	0.3487	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			126.74010	129.975	19.74	0.1888	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,458.34010	1,370.775	19.74	0.8112	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			125.51780	128.662	19.76	0.1872	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,467.11780	1,379.462	19.76	0.8128	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			127.97310	131.302	19.72	0.1905	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,449.57310	1,362.102	19.72	0.8095	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			0.00000	4,358.060	25.71	0.9873	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.00000	7.260	25.71	0.0127	2,903.96	400	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			306.36670	276.465	15.58	0.2563	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,213.16670	1,275.565	15.58	0.7437	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,125.30500	1,181.587	15.67	0.7140	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			358.50500	322.487	15.67	0.2860	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,119.32430	1,175.049	15.67	0.7118	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			362.52430	325.949	15.67	0.2882	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			354.51170	319.044	15.66	0.2839	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,916.53270	2,827.629	20.94	0.8435	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			173.33270	176.729	20.94	0.1565	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,497.15200	1,568.661	15.32	0.8215	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			190.35200	169.561	15.32	0.1785	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			586.28080	610.912	17.38	0.4536	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,009.48080	941.812	17.38	0.5464	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,131.31170	1,188.144	15.66	0.7161	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,115.09540	1,157.479	16.42	0.6071	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			743.29540	691.179	16.42	0.3929	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	16.87	Call			1,110.52290	1,152.686	16.43	0.6053	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			748.72290	696.386	16.43	0.3947	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,105.96940	1,147.912	16.45	0.6036	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			754.16940	701.612	16.45	0.3964	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			398.21420	370.492	15.58	0.2370	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,831.01420	1,900.692	15.58	0.7630	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,715.37890	2,628.945	19.83	0.7039	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			528.17890	539.145	19.83	0.2961	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,695.69430	1,760.656	15.72	0.7323	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			472.89430	440.456	15.72	0.2677	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,281.48360	1,327.196	16.47	0.6133	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			828.68360	776.996	16.47	0.3867	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,095.44700	1,130.594	17.35	0.5220	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,276.44700	1,212.194	17.35	0.4780	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,091.85520	1,126.835	17.36	0.5206	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,282.85520	1,218.435	17.36	0.4794	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,088.27660	1,123.090	17.38	0.5193	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,289.27660	1,224.690	17.38	0.4807	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,415.10130	1,351.363	17.48	0.4638	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,301.44120	1,337.654	17.49	0.5351	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,421.44120	1,357.554	17.49	0.4649	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,297.78520	1,333.856	17.50	0.5339	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,427.78520	1,363.756	17.50	0.4661	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,305.10130	1,341.463	17.48	0.5362	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,634.08410	1,570.164	17.77	0.4624	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,489.68800	1,523.641	17.78	0.5367	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,640.48800	1,576.441	17.78	0.4633	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,486.10220	1,519.928	17.79	0.5357	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,646.90220	1,582.728	17.79	0.4643	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,493.28410	1,527.364	17.77	0.5376	0.00	0	0
Total € / R Option												2,903.96	400	95,636
Total € / R												19,648,959.96	1,580	250,416
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.29390		10.18460			0.0000	0.00	0	32,156
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.43160		10.32120			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.56380		10.45230			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.70960		10.59580			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.85570		10.74100			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.01580		10.90190			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	37,505
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,301.75500	1,196.069	17.69	0.9348	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			15.99450	19.528	17.72	0.0639	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,311.39450	1,205.628	17.72	0.9361	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			15.64230	19.097	17.74	0.0627	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,321.04230	1,215.197	17.74	0.9373	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			16.35500	19.969	17.69	0.0652	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			358.44200	411.293	13.85	0.5528	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			387.24200	329.693	13.85	0.4472	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			354.39040	406.457	13.86	0.5485	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			393.19040	334.857	13.86	0.4515	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			350.37850	401.668	13.87	0.5442	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			399.17850	340.068	13.87	0.4558	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			858.37600	779.295	15.13	0.6090	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			298.18790	330.246	15.15	0.3883	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			865.88790	786.446	15.15	0.6117	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			303.18350	335.972	15.11	0.3937	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			850.88350	772.172	15.11	0.6063	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			300.67600	333.095	15.13	0.3910	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			694.88980	630.588	14.80	0.4850	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			527.07530	576.247	14.82	0.5124	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			701.27530	636.647	14.82	0.4876	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			534.33350	584.160	14.79	0.5175	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			688.53350	624.560	14.79	0.4825	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			530.68980	580.188	14.80	0.5150	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			790.77020	727.114	15.25	0.4750	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			638.08510	688.845	15.27	0.5228	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			797.08510	733.145	15.27	0.4772	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			634.42180	684.899	15.28	0.5206	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			803.42180	739.199	15.28	0.4794	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			641.77020	692.814	15.25	0.5250	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			746.56240	797.625	15.69	0.5286	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			904.66240	841.825	15.69	0.4714	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			742.86430	793.691	15.70	0.5267	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			910.96430	847.891	15.70	0.4733	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			750.27420	801.585	15.68	0.5305	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			898.37420	835.785	15.68	0.4695	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	37,505
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.08730		11.01060			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.24280		11.16500			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.38160		11.30490			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.39970		11.32220			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.55060		11.47060			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.70060		11.62180			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,533.78520	1,610.417	17.69	0.9886	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.18520	3.117	17.69	0.0114	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	14/12/2018	Foreign Exchange Option	9.49	Call			1,523.84480	1,600.475	17.63	0.9883	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.24480	3.175	17.63	0.0117	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,543.72690	1,620.360	17.75	0.9888	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.12690	3.060	17.75	0.0112	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			654.10600	705.944	14.13	0.7120	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			219.10600	193.145	14.13	0.2880	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			648.03270	699.531	14.14	0.7083	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			223.03270	196.731	14.14	0.2917	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			660.22110	712.397	14.11	0.7156	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			215.22110	189.597	14.11	0.2844	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			816.40600	866.333	14.68	0.6918	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			311.50600	284.733	14.68	0.3082	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			810.67590	859.944	14.68	0.6890	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			315.77590	288.344	14.68	0.3110	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			822.17230	872.756	14.68	0.6946	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			307.27230	281.156	14.68	0.3054	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			663.05570	695.573	15.81	0.5347	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			720.85570	675.873	15.81	0.4653	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			659.13000	691.416	15.83	0.5324	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			726.93000	681.716	15.83	0.4676	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			655.22300	687.278	15.84	0.5301	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			733.02300	687.578	15.84	0.4699	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			772.90410	807.210	16.23	0.5368	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			842.30410	796.610	16.23	0.4632	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			769.02460	803.187	16.24	0.5349	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			848.42460	802.587	16.24	0.4651	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			776.80830	811.254	16.22	0.5388	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			836.20830	790.654	16.22	0.4612	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			883.72490	918.222	16.50	0.5409	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			951.92490	907.622	16.50	0.4591	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			879.85500	914.293	16.51	0.5392	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			958.05500	913.693	16.51	0.4608	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			887.60690	922.164	16.49	0.5426	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			945.80690	901.564	16.49	0.4574	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CHF / R	On	14/12/2018	Foreign Exchange Future			14.56550		14.47560			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			14.88910		14.79680			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.18970		15.09510			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.52350		15.42440			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.80710		15.70810			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.46610		16.37730			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,898

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,300.72350	1,385.466	16.96	0.9320	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			35.12350	29.966	16.96	0.0680	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,291.61880	1,376.223	16.95	0.9306	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			36.01880	30.723	16.95	0.0694	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,309.84740	1,394.723	16.96	0.9335	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			34.24740	29.223	16.96	0.0665	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			816.27960	863.648	16.95	0.6217	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			499.47960	454.548	16.95	0.3783	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			826.59920	874.565	16.93	0.6266	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			489.79920	445.465	16.93	0.3734	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			821.42630	869.094	16.94	0.6242	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			494.62630	449.993	16.94	0.3758	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,037.11490	1,083.889	17.28	0.6140	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			672.01490	624.189	17.28	0.3860	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,032.33040	1,078.873	17.30	0.6121	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			677.23040	629.173	17.30	0.3879	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,041.91990	1,088.922	17.27	0.6159	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			666.81990	619.222	17.27	0.3841	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			975.91360	1,013.795	18.44	0.5110	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,241.51360	1,180.295	18.44	0.4890	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			972.41330	1,010.132	18.45	0.5096	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,248.01330	1,186.632	18.45	0.4904	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			979.42790	1,017.472	18.42	0.5124	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,235.02790	1,173.972	18.42	0.4876	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,150.69040	1,191.602	18.58	0.5218	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,392.59040	1,334.502	18.58	0.4782	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,147.17860	1,187.941	18.59	0.5206	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,399.07860	1,340.841	18.59	0.4794	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,143.68580	1,184.300	18.60	0.5194	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,405.58580	1,347.200	18.60	0.4806	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,373.44400	1,409.869	19.05	0.5276	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,626.14400	1,573.769	19.05	0.4724	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,370.01360	1,406.323	19.06	0.5266	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,632.71360	1,580.223	19.06	0.4734	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,376.87710	1,413.426	19.04	0.5287	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,619.57710	1,567.326	19.04	0.4713	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,898
CNH / R	On	14/12/2018	Foreign Exchange Future			2.07350		2.06160			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08950		2.07960			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10690		2.09750			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,588.26360	1,694.133	16.13	0.9067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			72.26360	59.133	16.13	0.0933	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,500.60410	1,605.056	16.11	0.8925	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			84.60410	70.056	16.11	0.1075	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,677.44420	1,784.643	16.15	0.9194	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			61.44420	49.643	16.15	0.0806	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			918.99000	861.928	16.03	0.4804	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			773.90610	813.085	16.09	0.5013	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			977.90610	918.085	16.09	0.4987	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			857.89770	902.630	15.98	0.5381	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			861.89770	807.630	15.98	0.4619	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			814.99000	856.928	16.03	0.5196	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,720.91610	1,790.872	15.70	0.7097	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			545.91610	521.872	15.70	0.2903	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,656.59950	1,724.194	15.69	0.6961	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			581.59950	555.194	15.69	0.3039	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,786.72040	1,858.958	15.72	0.7230	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			511.72040	489.958	15.72	0.2770	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURREN	On	06/11/2018	Foreign Exchange Future			173.31300		158.09720			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.25560		2.24210			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.30480		2.29030			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.35090		2.33620			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.39310		2.37850			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.53510		2.52230			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.60690		2.59360			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			74.38080	68.596	15.54	0.1016	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,511.00300	1,636.861	15.55	0.8837	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			90.00300	80.861	15.55	0.1163	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,681.85350	1,813.860	15.53	0.9117	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			60.85350	57.860	15.53	0.0883	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,595.38080	1,724.596	15.54	0.8984	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,137.73220	1,218.746	15.73	0.6135	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			734.73220	670.746	15.73	0.3865	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,088.40440	1,166.119	15.80	0.5964	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			785.40440	718.119	15.80	0.4036	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,188.87980	1,273.199	15.66	0.6306	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			685.87980	625.199	15.66	0.3694	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	2.15	Call			2,298.11980	2,412.258	15.66	0.7788	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			436.11980	403.258	15.66	0.2212	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,228.11080	2,339.881	15.68	0.7676	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			466.11080	430.882	15.68	0.2324	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,369.44680	2,485.880	15.64	0.7898	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			407.44680	376.881	15.64	0.2102	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,447.93470	1,509.043	16.92	0.5251	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,662.93470	1,578.043	16.92	0.4749	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,527.38840	1,591.719	16.79	0.5455	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,542.38840	1,460.719	16.79	0.4545	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,487.14820	1,549.851	16.85	0.5353	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,602.14820	1,518.851	16.85	0.4647	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,105.25280	2,024.161	17.92	0.4738	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,904.14910	1,954.951	17.81	0.5423	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,981.14910	1,903.951	17.81	0.4577	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,865.78560	1,914.639	17.86	0.5342	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,042.78560	1,963.639	17.86	0.4658	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,828.25280	1,875.161	17.92	0.5262	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,283.05760	2,204.713	18.18	0.4521	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,180.92170	2,234.466	18.24	0.5410	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,344.92170	2,265.466	18.24	0.4590	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,143.49770	2,195.943	18.29	0.5341	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,407.49770	2,326.943	18.29	0.4659	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,219.05760	2,273.713	18.18	0.5479	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.84350		1.82710			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.86770		1.85120			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89020		1.87380			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,682.66220	2,843.690	20.11	0.9839	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			11.66220	8.690	20.11	0.0161	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,583.96240	2,744.438	19.69	0.9823	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			12.96240	9.438	19.69	0.0177	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,485.42220	2,645.265	19.26	0.9805	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			14.42220	10.265	19.26	0.0195	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,157.75170	1,255.784	17.24	0.6695	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			545.75170	478.784	17.24	0.3305	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,104.80440	1,196.540	17.30	0.6508	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			592.80440	519.540	17.30	0.3492	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,212.82590	1,317.043	17.18	0.6881	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			500.82590	440.043	17.18	0.3119	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,670.52790	1,787.445	17.08	0.7209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			532.52790	485.445	17.08	0.2791	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,612.47020	1,723.630	17.13	0.7065	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			574.47020	521.630	17.13	0.2935	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,730.38090	1,852.873	17.03	0.7351	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			492.38090	450.873	17.03	0.2649	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14150		0.14040			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14000		0.13950			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14040		0.13860			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.76740		1.75570			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.79690		1.78460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82410		1.81180			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.47870		9.40160			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.60410		9.52620			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.72570		9.64610			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.86100		9.77890			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.35800		10.28240			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.51960		10.44220			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			523.40500	587.468	14.28	0.8610	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			51.80500	38.768	14.28	0.1390	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			515.30040	578.940	14.27	0.8567	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			53.70040	40.240	14.27	0.1433	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			531.56270	596.040	14.29	0.8652	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			49.96270	37.340	14.29	0.1348	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			356.35760	391.428	14.39	0.5517	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			360.15760	317.328	14.39	0.4483	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			351.96700	386.603	14.40	0.5472	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			365.76700	322.503	14.40	0.4528	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			360.79290	396.297	14.38	0.5562	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			354.59290	312.197	14.38	0.4438	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			369.87250	397.630	15.42	0.4617	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			643.77250	591.930	15.42	0.5383	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			366.61260	394.110	15.44	0.4586	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			650.51260	598.410	15.44	0.5414	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			373.15830	401.181	15.40	0.4648	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			637.05830	585.481	15.40	0.5352	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			556.65270	594.981	15.58	0.5354	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			617.75270	573.981	15.58	0.4646	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			552.75660	590.736	15.60	0.5327	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			623.85660	579.736	15.60	0.4673	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			548.89120	586.609	15.61	0.5300	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			629.99120	585.609	15.61	0.4700	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			703.80760	736.972	16.54	0.5371	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			771.40760	728.972	16.54	0.4629	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			700.01640	732.991	16.56	0.5350	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			777.61640	734.991	16.56	0.4650	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			707.62480	741.072	16.53	0.5393	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			765.22480	723.072	16.53	0.4607	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			805.65390	839.796	16.88	0.5398	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			883.45390	840.196	16.88	0.4602	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			801.88360	835.856	16.89	0.5380	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			889.68360	846.256	16.89	0.4620	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			809.44320	843.751	16.87	0.5417	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			877.24320	834.151	16.87	0.4583	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34800		1.33690			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35460		1.34440			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36010		1.34950			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			769.00000	880.000		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			669.00000	780.000		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			869.00000	980.000		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			44.00000	146.000		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			0.00000	46.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			56.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			144.00000	246.000		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			295.00000	401.000		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			195.00000	301.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			395.00000	501.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 14/12/2018 Foreign Exchange Future			1.31040		1.31600			0.0000	0.00	0	30
Total QUANTO £ / \$ Future									0.00	0	30
Total QUANTO £ / \$									0.00	0	30
QUANTO € On 14/12/2018 Foreign Exchange Future			1.15360		1.15770			0.0000	0.00	0	40
QUANTO € On 18/03/2019 Foreign Exchange Future			1.16390		1.16800			0.0000	0.00	0	0
QUANTO € On 14/06/2019 Foreign Exchange Future			1.17350		1.17740			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	40
Total QUANTO € / \$									0.00	0	40
SGD / R On 14/12/2018 Foreign Exchange Future			10.47790		10.40780			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.62730		10.55690			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.76730		10.69800			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,046.91310	1,116.257	15.57	0.9676	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			9.11310	8.357	15.57	0.0324	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,037.34210	1,106.426	15.50	0.9669	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			9.54210	8.526	15.50	0.0331	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,056.50020	1,126.091	15.64	0.9683	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			8.70020	8.191	15.64	0.0317	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			527.54780	567.452	15.17	0.6292	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			310.64780	280.152	15.17	0.3708	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			522.35650	561.950	15.18	0.6254	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			315.45650	284.650	15.18	0.3746	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			532.78000	572.998	15.15	0.6330	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			305.88000	275.698	15.15	0.3670	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			923.35930	975.741	14.98	0.7488	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			225.35930	208.441	14.98	0.2512	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			916.59070	968.746	14.98	0.7461	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			228.59070	211.446	14.98	0.2539	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			930.15830	982.764	14.97	0.7514	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			222.15830	205.464	14.97	0.2486	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Future			2.49170		2.46020			0.0000	4,983,400.00	2,000	10,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.37940		2.35140			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.28200		2.25120			0.0000	0.00	0	0
Total TRY / R Future												4,983,400.00	2,000	10,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			3.21580	4.504	25.49	0.0453	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			513.01580	482.804	25.49	0.9547	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.29920	4.222	25.57	0.0427	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			523.09920	492.522	25.57	0.9573	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.13370	4.805	25.41	0.0480	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			502.93370	473.105	25.41	0.9520	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			34.05280	39.727	23.53	0.2094	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			402.65280	380.327	23.53	0.7906	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			32.76180	38.260	23.57	0.2030	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			411.36180	388.860	23.57	0.7970	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			31.51830	36.846	23.61	0.1968	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			420.11830	397.446	23.61	0.8032	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.81820	4.835	26.63	0.0276	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,282.61820	1,252.835	26.63	0.9724	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.68570	4.673	26.63	0.0268	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,292.48570	1,262.673	26.63	0.9732	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.95520	5.003	26.63	0.0285	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,272.75520	1,243.003	26.63	0.9715	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												4,983,400.00	2,000	10,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17270		1.15980			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.11760		1.10380			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.07280		1.06050			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												706 164 635.70	50,365	1,711,892
Total Options												10 894 953.52	21,781	9,187,367
Grand Total:												717,059,589.22	72,146	10,899,259