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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/10/2018 Foreign Exchange Future			14.52380		14.64500			0.0000	3,267,855.00	225	0
\$ / R On 30/10/2018 Foreign Exchange Future			14.53750		14.64500			0.0000	33,290,875.00	2,290	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.53750		14.64500			0.0000	13,621,637.50	937	2,139
\$ / R On 01/11/2018 Foreign Exchange Future			14.53750		14.64680			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.53930		14.64870			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.54470		14.65430			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.55920		14.66930			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.56280		14.67300			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.56460		14.67490			0.0000	2,781,838.60	191	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.57010		14.68050			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.57190		14.68230			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.57550		14.68610			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.57730		14.68790			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.58640		14.69720			0.0000	0.00	0	166
\$ / R On 29/11/2018 Foreign Exchange Future			14.58820		14.69910			0.0000	6,725,160.20	461	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.59000		14.70100			0.0000	0.00	0	5,946
\$ / R On 05/12/2018 Foreign Exchange Future			14.59950		14.71050			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.60140		14.71240			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.60330		14.71430			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.61090		14.72190			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.61280		14.72380			0.0000	0.00	0	3,672

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 Future			14.61670		14.72760			0.0000	567,683,394.60	38,838	824,436
\$ / R	On	20/12/2018	Foreign Exchange Future			14.62810		14.73900			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.63000		14.74090			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.64900		14.76000			0.0000	0.00	0	2,710
\$ / R	On	02/01/2019	Foreign Exchange Future			14.65290		14.76380			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.68370		14.79470			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.70690		14.81780			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.70880		14.81970			0.0000	0.00	0	920
\$ / R	On	13/02/2019	Foreign Exchange Future			14.73280		14.84410			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.76040		14.87220			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.79360		14.90600			0.0000	24,705,312.00	1,670	52,824
\$ / R	On	27/03/2019	Foreign Exchange Future			14.81010		14.92290			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.81380		14.92670			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.82120		14.93420			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.86540		14.97930			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.87280		14.98680			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.93040		15.04600			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.93600		15.05180			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.95640		15.07280			0.0000	0.00	0	19,376
\$ / R	On	20/06/2019	Foreign Exchange Future			14.96760		15.08430			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.98240		15.09960			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.98800		15.10530			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.99170		15.10910			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.04370		15.16270			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.04560		15.16470			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.06830		15.18820			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.10050		15.22160			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.10610		15.22750			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.11180		15.23340			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.13260		15.25500			0.0000	0.00	0	18,444
\$ / R	On	30/09/2019	Foreign Exchange Future			15.15910		15.28260			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.16290		15.28650			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.21780		15.34360			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.27830		15.40460			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.28460		15.41090			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.30760		15.43400			0.0000	0.00	0	2,200
\$ / R	On	31/12/2019	Foreign Exchange Future			15.34520		15.47190			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.34940		15.47610			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.41000		15.53710			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.47470		15.60230			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.50400		15.63170			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.53950		15.66750			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.59590		15.72420			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.66690		15.79570			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.68780		15.81680			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.78390		15.91350			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			15.88420		16.01450			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>652,076,072.90</b>	<b>44,612</b>	<b>1,040,673</b>
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			421.61580	536.200	21.23	1.0000	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			6.61580	0.000	21.23	0.0000	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			67.94470	84.955	22.20	0.5739	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			142.94470	52.455	22.20	0.4261	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			3.35780	1.253	25.95	0.0128	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			718.35780	608.753	25.95	0.9872	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			414.51650	302.469	23.21	0.8793	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			19.51650	14.969	23.21	0.1207	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			60.77490	20.914	24.98	0.1512	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			846.57450	737.917	27.07	0.9955	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,375.09020	2,482.524	58.67	0.9998	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.09020	0.024	58.67	0.0002	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,825.33740	1,932.526	47.48	0.9998	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			0.33740	0.026	47.48	0.0002	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			30.73160	27.652	22.44	0.2028	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			49.54510	51.668	21.58	0.3339	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			254.54510	149.168	21.58	0.6661	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			679.22690	569.243	25.61	0.9826	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			4.22690	1.743	25.61	0.0174	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1.57450	0.417	27.07	0.0045	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			246.88060	142.304	21.50	0.6507	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			299.34970	376.481	26.27	0.8956	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			44.34970	13.980	26.27	0.1044	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			132.90950	177.598	22.57	0.7036	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			107.90950	45.098	22.57	0.2964	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			335.73160	225.152	22.44	0.7972	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			235.77490	303.414	24.98	0.8488	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			393.66980	480.674	28.04	0.9371	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			28.66980	8.174	28.04	0.0629	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,645.03400	1,537.504	38.44	1.0000	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			0.03400	0.004	38.44	0.0000	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			51.88060	54.804	21.50	0.3493	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			0.00050	0.000	31.36	0.0000	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,836.80050	1,727.500	31.36	1.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Call			657.24160	549.587	23.94	0.9358	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put			8.54160	10.287	23.94	0.0642	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Call			309.95260	208.821	21.05	0.6729	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Put			61.25260	69.521	21.05	0.3271	0.00	0	20,000
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			281.41400	347.524	22.96	0.8072	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			80.11400	36.824	22.96	0.1928	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			858.99600	964.156	29.79	0.9791	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			7.69600	3.456	29.79	0.0209	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			799.66920	691.676	20.27	0.9584	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	05/11/2018	Foreign Exchange Option	13.86	Put			5.36920	6.975	20.27	0.0416	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,156.26070	2,265.404	32.08	0.9994	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			0.56070	0.104	32.08	0.0006	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.02080	0.018	39.11	0.0001	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,754.32080	2,644.718	39.11	0.9999	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			363.01760	419.768	20.17	0.6842	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			172.31760	118.968	20.17	0.3158	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			175.51900	206.099	18.88	0.4497	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			348.51900	268.899	18.88	0.5503	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			831.04030	916.046	22.24	0.8839	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			64.04030	38.846	22.24	0.1161	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			447.65840	357.758	18.43	0.6582	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			114.65840	134.958	18.43	0.3418	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			305.05630	354.290	19.81	0.5988	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			239.95630	178.890	19.81	0.4012	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			293.19580	341.101	19.73	0.5872	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			248.09580	185.701	19.73	0.4128	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			185.91550	134.503	20.40	0.3209	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			401.01550	459.903	20.40	0.6791	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			714.05500	610.135	17.61	0.8487	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			39.15500	45.535	17.61	0.1513	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			329.45830	381.326	19.97	0.6213	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			224.35830	165.926	19.97	0.3787	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			113.51340	133.662	18.45	0.3322	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			468.41340	378.262	18.45	0.6678	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.03420	0.037	28.02	0.0002	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,004.93420	2,894.637	28.02	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,844.90000	3,734.619	35.43	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.019	35.43	0.0001	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			4.89790	4.593	21.09	0.0183	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,459.79790	1,349.193	21.09	0.9817	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			377.66870	433.645	19.77	0.6419	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			218.16870	163.745	19.77	0.3581	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			275.64500	320.365	19.12	0.5502	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			286.14500	220.465	19.12	0.4498	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			429.44190	489.545	20.06	0.6704	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			201.74190	151.445	20.06	0.3296	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			102.66530	121.030	17.97	0.2830	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			578.76530	486.530	17.97	0.7170	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			269.69690	311.198	18.99	0.5136	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			337.59690	268.498	18.99	0.4864	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			742.94920	821.556	21.50	0.8005	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			120.84920	88.856	21.50	0.1995	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			158.91220	185.056	18.13	0.3517	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			536.11220	451.456	18.13	0.6483	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			365.78890	417.541	19.27	0.5740	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			302.98890	243.941	19.27	0.4260	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			13.64400	17.342	17.47	0.0541	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,252.74400	1,145.542	17.47	0.9459	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,704.78420	1,594.306	18.22	0.9849	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			3.78420	4.306	18.22	0.0151	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			94.48270	111.101	17.69	0.2403	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			715.48270	621.101	17.69	0.7597	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			594.11760	506.850	18.05	0.6801	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			300.18480	243.113	19.46	0.4133	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			43.37090	50.578	17.23	0.1321	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			944.37090	840.578	17.23	0.8679	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			561.04780	476.085	18.15	0.6556	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,615.13400	2,723.707	24.62	0.9895	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			6.13400	3.707	24.62	0.0105	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,017.74990	2,122.294	24.02	0.9688	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			18.74990	12.294	24.02	0.0312	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			399.18480	453.113	19.46	0.5867	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			143.11760	166.850	18.05	0.3199	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			411.56190	466.519	19.53	0.5954	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			292.56190	236.519	19.53	0.4046	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			901.12360	797.926	17.21	0.8524	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			50.12360	57.926	17.21	0.1476	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			160.04780	186.085	18.15	0.3444	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			886.72890	966.273	21.35	0.7878	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			147.22890	115.773	21.35	0.2122	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			882.07050	783.327	17.25	0.8192	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			69.67050	81.927	17.25	0.1808	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			769.75770	844.464	20.91	0.7450	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			182.15770	145.865	20.91	0.2550	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			295.00890	242.307	19.63	0.3867	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			482.60890	540.907	19.63	0.6133	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			591.38160	507.967	18.07	0.6506	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			178.98160	206.567	18.07	0.3494	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			338.32840	383.632	18.87	0.5084	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			402.62840	336.932	18.87	0.4916	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,097.31940	1,182.053	21.78	0.8201	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			129.21940	102.953	21.78	0.1799	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			934.11130	834.991	17.11	0.8233	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			72.21130	84.091	17.11	0.1767	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			618.71310	684.040	20.04	0.6646	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			260.61310	214.940	20.04	0.3354	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			40.84830	47.307	16.77	0.1130	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,112.74830	1,008.207	16.77	0.8870	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			494.61990	551.820	19.48	0.5964	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			328.41990	274.620	19.48	0.4036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			276.11500	230.169	20.07	0.3437	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			628.51500	693.469	20.07	0.6563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			273.13710	227.573	20.10	0.3406	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			635.53710	700.874	20.10	0.6594	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			279.12620	232.794	20.04	0.3469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			621.52620	686.094	20.04	0.6531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,327.84650	1,417.615	22.46	0.8543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			105.44650	84.315	22.46	0.1457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,088.80750	2,977.967	23.96	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			1.20750	1.267	23.96	0.0033	496.59	392	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,535.28270	2,640.402	24.96	0.9655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			22.88270	17.102	24.96	0.0345	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,777.06160	1,664.151	17.10	0.9779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			9.46160	7.451	17.10	0.0221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			13.79980	12.059	16.16	0.0355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,541.39980	1,428.759	16.16	0.9645	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			501.33810	558.634	19.51	0.5921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			338.93810	285.335	19.51	0.4079	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			4.75260	3.934	19.56	0.0111	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,232.35260	2,120.634	19.56	0.9889	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			97.81090	114.092	17.37	0.2154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			875.41090	780.792	17.37	0.7846	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			68.76790	79.320	17.10	0.1641	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			996.36790	896.020	17.10	0.8359	86,017.88	96	3,068
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			10.06630	7.903	16.89	0.0236	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,737.66630	1,624.603	16.89	0.9764	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			14.95540	14.576	16.24	0.0417	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,492.55540	1,381.276	16.24	0.9583	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			573.49210	635.308	19.83	0.6302	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			301.09210	252.008	19.83	0.3698	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,351.59670	2,240.064	20.20	0.9907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			3.99670	3.364	20.20	0.0093	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			469.96250	525.135	19.36	0.5739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			357.56250	301.835	19.36	0.4261	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,103.34960	1,991.382	18.86	0.9866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			5.74960	4.682	18.86	0.0134	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			109.21110	127.788	17.47	0.2339	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			836.81110	744.488	17.47	0.7661	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,639.37170	1,525.882	16.35	0.9723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			11.77170	9.182	16.35	0.0277	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,979.17800	2,868.252	23.56	0.9960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			1.57800	1.552	23.56	0.0040	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			30.52260	34.195	16.63	0.0845	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,258.12260	1,150.895	16.63	0.9155	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,729.94150	2,618.792	22.23	0.9944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			2.34150	2.092	22.23	0.0056	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,984.47360	1,872.221	18.22	0.9840	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	12.75	Put			6.87360	5.521	18.22	0.0160	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,829.64020	2,718.554	22.76	0.9951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			2.04020	1.854	22.76	0.0049	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			340.59580	383.048	18.67	0.4840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			458.19580	389.748	18.67	0.5160	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			260.14160	295.308	18.33	0.4132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			547.74160	472.008	18.33	0.5868	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			145.30920	168.390	17.72	0.2845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			742.90920	655.089	17.72	0.7155	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			345.70600	388.787	18.70	0.4881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			453.30600	385.487	18.70	0.5119	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			415.85730	467.104	19.09	0.5399	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			393.45730	333.804	19.09	0.4601	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			335.52500	377.347	18.64	0.4799	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			463.12500	394.047	18.64	0.5201	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,086.77820	1,169.909	21.72	0.8062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			144.37820	116.609	21.72	0.1938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,710.00720	2,598.844	22.12	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			2.40720	2.144	22.12	0.0057	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,521.84960	1,409.720	16.19	0.9621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			14.24960	13.020	16.19	0.0379	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			65.44430	75.400	17.07	0.1579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,013.04430	912.100	17.07	0.8421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,630.29030	2,519.064	21.69	0.9937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			2.69030	2.364	21.69	0.0063	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			678.30480	745.892	20.28	0.6779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			255.90480	212.592	20.28	0.3221	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,004.69080	904.043	17.08	0.8390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			67.09080	77.343	17.08	0.1610	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,303.84960	1,195.881	16.55	0.9258	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			26.24960	29.181	16.55	0.0742	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,111.98620	1,195.908	21.80	0.8120	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			139.58620	112.608	21.80	0.1880	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			947.20430	1,025.492	21.27	0.7701	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			174.80430	142.192	21.27	0.2299	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			214.67020	245.380	18.12	0.3669	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			612.27020	532.080	18.12	0.6331	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,053.79160	1,941.712	18.60	0.9856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			6.19160	5.012	18.60	0.0144	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,080.94350	977.812	16.94	0.8658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			53.34350	61.112	16.94	0.1342	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			580.25720	642.472	19.86	0.6336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			297.85720	249.172	19.86	0.3664	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			931.05310	1,008.855	21.22	0.7655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			178.65310	145.555	21.22	0.2345	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,072.35550	969.478	16.96	0.8630	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			54.75550	62.778	16.96	0.1370	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,372.12060	1,462.910	22.59	0.8616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			99.72060	79.610	22.59	0.1384	0.00	0	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,530.69500	2,419.377	21.16	0.9927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			3.09500	2.677	21.16	0.0073	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			222.55050	254.059	18.15	0.3753	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			600.15050	520.759	18.15	0.6247	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			388.06930	436.188	18.94	0.5203	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			415.66930	352.888	18.94	0.4797	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,480.92130	2,369.550	20.89	0.9922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			3.32130	2.850	20.89	0.0078	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			763.96320	675.069	17.67	0.7275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			136.36320	158.369	17.67	0.2725	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			234.69360	267.410	18.21	0.3879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			582.29360	504.110	18.21	0.6121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,786.91660	1,674.043	17.15	0.9782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			9.31660	7.343	17.15	0.0218	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,038.28740	936.484	17.02	0.8513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			60.68740	69.784	17.02	0.1487	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,168.30450	1,062.888	16.79	0.8924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			40.70450	46.188	16.79	0.1076	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			445.53280	498.975	19.24	0.5590	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			373.13280	315.675	19.24	0.4410	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			722.23050	635.504	17.78	0.7035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			154.63050	178.804	17.78	0.2965	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			914.98300	992.296	21.17	0.7608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			182.58300	148.996	21.17	0.2392	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			662.47630	579.146	17.96	0.6665	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			184.87630	212.446	17.96	0.3335	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,424.93690	1,315.498	16.35	0.9484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			17.33690	18.798	16.35	0.0516	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			729.08200	641.989	17.76	0.7075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			151.48200	175.289	17.76	0.2925	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,292.67150	1,381.588	22.35	0.8482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			110.27150	88.288	22.35	0.1518	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,497.74490	1,590.456	22.89	0.8809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			85.34490	67.156	22.89	0.1191	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,240.34080	1,327.922	22.19	0.8386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			117.94080	94.622	22.19	0.1614	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,020.37530	1,101.308	21.51	0.7899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			157.97530	128.008	21.51	0.2101	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,036.86040	1,118.356	21.56	0.7941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			154.46040	125.056	21.56	0.2059	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			695.24750	610.011	17.86	0.6872	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			167.64750	193.311	17.86	0.3128	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,884.31680	1,982.946	23.68	0.9255	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	16.56	Call			51.91680	39.646	23.68	0.0745	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			242.35760	200.859	20.43	0.3074	0.00	0	4,050
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			714.75760	784.159	20.43	0.6926	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			429.47890	364.810	18.85	0.4917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			371.87890	418.110	18.85	0.5083	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			642.59010	708.307	20.13	0.6626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			270.19010	225.007	20.13	0.3374	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,137.35620	1,222.047	21.88	0.8176	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			134.95620	108.747	21.88	0.1824	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			668.94400	585.229	17.94	0.6707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			181.34400	208.529	17.94	0.3293	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			955.25020	1,033.842	21.30	0.7724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			172.85020	140.542	21.30	0.2276	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,688.48260	1,575.215	16.62	0.9745	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			10.88260	8.515	16.62	0.0255	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			514.73720	441.483	18.45	0.5616	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			287.13720	324.783	18.45	0.4384	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,415.52070	1,306.173	16.37	0.9469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			17.92070	19.473	16.37	0.0531	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,098.20290	994.575	16.91	0.8714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			50.60290	57.875	16.91	0.1286	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			749.88630	661.705	17.70	0.7195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			142.28630	165.005	17.70	0.2805	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			843.78360	918.815	20.93	0.7387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			201.38360	165.515	20.93	0.2613	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,588.82010	1,682.532	23.08	0.8933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			76.42010	59.232	23.08	0.1067	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,470.63110	1,563.031	22.83	0.8769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			88.23110	69.731	22.83	0.1231	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,302.90130	2,406.243	24.51	0.9547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			30.50130	22.943	24.51	0.0453	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			229.51500	189.775	20.58	0.2932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			751.91500	823.075	20.58	0.7068	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			397.82140	337.543	19.06	0.4640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			410.22140	460.843	19.06	0.5360	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,111.22190	2,212.687	24.13	0.9432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			38.82190	29.387	24.13	0.0568	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			335.32110	282.139	19.54	0.4043	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			507.72110	565.439	19.54	0.5957	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			119.27110	95.722	22.17	0.1630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,231.67110	1,319.022	22.17	0.8370	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,552.26640	1,645.583	23.00	0.8885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			79.86640	62.283	23.00	0.1115	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			509.38730	436.549	18.47	0.5575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			291.78730	329.849	18.47	0.4425	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			576.42690	498.651	18.23	0.6079	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			238.82690	271.951	18.23	0.3921	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			217.34620	179.306	20.73	0.2796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			789.74620	862.606	20.73	0.7204	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			243.00330	276.533	18.25	0.3963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			570.60330	493.233	18.25	0.6037	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			630.77420	549.394	18.06	0.6457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			203.17420	232.695	18.06	0.3543	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			914.89310	818.125	17.27	0.8025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			87.29310	101.425	17.27	0.1975	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			1,828.23430	1,926.040	23.57	0.9203	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			55.83430	42.740	23.57	0.0797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,028.60800	1,109.824	21.53	0.7920	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			156.20800	126.524	21.53	0.2080	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			476.16480	531.763	19.39	0.5776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			353.76480	298.463	19.39	0.4224	0.00	0	50,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			657.53060	576.900	17.96	0.6437	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			218.53060	248.800	17.96	0.3563	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			937.89670	841.510	17.17	0.7940	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			98.89670	113.410	17.17	0.2060	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			802.13210	873.621	20.51	0.7059	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			241.13210	201.721	20.51	0.2941	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			362.24760	308.226	19.37	0.4148	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			523.24760	580.126	19.37	0.5852	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			386.20890	431.470	18.70	0.4973	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			467.10890	401.470	18.70	0.5027	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			18.84270	18.347	16.45	0.0472	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,559.74270	1,448.347	16.45	0.9528	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			435.30560	485.949	18.96	0.5307	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			426.20560	365.949	18.96	0.4693	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,462.96270	1,355.137	16.55	0.9385	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			22.06270	25.137	16.55	0.0615	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			212.45330	240.512	17.59	0.3288	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			752.45330	669.512	17.59	0.6712	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			96.52900	109.660	16.90	0.1879	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,056.52900	958.660	16.90	0.8121	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,852.89840	2,957.184	24.94	0.9562	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			32.89840	26.184	24.94	0.0438	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,229.96400	2,329.360	23.67	0.9226	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			59.96400	48.360	23.67	0.0774	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			733.45270	651.592	17.64	0.6603	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			223.45270	252.592	17.64	0.3397	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			384.99650	331.879	19.21	0.4116	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			584.99650	642.879	19.21	0.5884	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,778.82340	1,667.887	17.12	0.9568	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			18.82340	18.887	17.12	0.0432	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			17.17080	17.242	17.46	0.0387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,880.97080	1,770.142	17.46	0.9613	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			18.54140	19.215	18.08	0.0373	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,153.24140	2,042.915	18.08	0.9627	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			595.44850	645.895	18.64	0.5308	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			533.24850	472.795	18.64	0.4692	0.00	0	4,000
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			34.54660	36.642	17.06	0.0642	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,902.34660	1,793.542	17.06	0.9358	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			996.81910	1,064.675	19.98	0.6725	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			346.51910	303.475	19.98	0.3275	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			339.35160	372.252	17.67	0.3833	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			779.05160	701.052	17.67	0.6167	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			885.61250	802.021	17.35	0.6714	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			265.91250	293.221	17.35	0.3286	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			27.87770	29.581	17.44	0.0522	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,057.57770	1,948.381	17.44	0.9478	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			854.95870	772.896	17.44	0.6563	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			285.25870	314.096	17.44	0.3437	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			756.61310	814.868	19.21	0.5951	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			446.31310	393.668	19.21	0.4049	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,857.53630	1,748.953	16.94	0.9305	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			37.83630	40.153	16.94	0.0695	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			759.53740	816.560	19.12	0.5738	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			503.63740	449.360	19.12	0.4262	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,927.11030	1,819.780	16.74	0.9132	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			54.91030	59.380	16.74	0.0868	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			896.37080	957.508	19.42	0.5972	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			498.57080	447.908	19.42	0.4028	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			453.88950	492.887	17.94	0.4168	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			806.08950	733.287	17.94	0.5832	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			42.59040	46.225	16.95	0.0696	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,084.79040	1,976.625	16.95	0.9304	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			984.47030	902.392	17.36	0.6685	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			312.27030	341.992	17.36	0.3315	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,154.40500	1,224.362	20.16	0.6674	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			396.60500	354.762	20.16	0.3326	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			954.64190	873.989	17.45	0.6551	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			332.44190	363.589	17.45	0.3449	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,138.77180	1,050.783	17.08	0.7056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			282.77180	307.183	17.08	0.2944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,115.29010	3,003.217	17.50	0.9838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			9.29010	9.617	17.50	0.0162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,859.80300	2,748.507	17.18	0.9758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			13.80300	14.907	17.18	0.0242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			124.67120	136.386	16.50	0.1628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,580.67120	1,479.986	16.50	0.8372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,413.06080	3,301.108	18.56	0.9877	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			7.06080	7.508	18.56	0.0123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,578.07780	4,466.442	22.62	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.07780	2.842	22.62	0.0042	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,174.79140	3,062.749	17.71	0.9847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			8.79140	9.149	17.71	0.0153	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			461.56750	500.320	17.85	0.4016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			887.56750	813.920	17.85	0.5984	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,191.77350	2,082.511	16.71	0.9306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			45.77350	48.911	16.71	0.0694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,348.89890	1,253.983	16.79	0.7751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			192.89890	210.383	16.79	0.2249	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			722.01210	774.460	18.73	0.5153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			668.01210	608.060	18.73	0.4847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			873.71690	932.414	19.20	0.5669	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			579.71690	526.014	19.20	0.4331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,572.62150	1,472.106	16.51	0.8353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			126.62150	138.506	16.51	0.1647	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,044.37260	1,109.130	19.68	0.6161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			500.37260	452.730	19.68	0.3839	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			379.43880	413.196	17.52	0.3568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			985.43880	906.796	17.52	0.6432	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,108.67190	1,175.489	19.86	0.6326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			474.67190	429.089	19.86	0.3674	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,464.56940	2,354.235	16.91	0.9539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			28.56940	30.634	16.91	0.0461	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,269.24150	1,176.743	16.89	0.7503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			223.24150	243.143	16.89	0.2497	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,426.55190	2,316.342	16.88	0.9511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			30.55190	32.742	16.88	0.0489	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,241.01550	1,149.432	16.93	0.7411	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			235.01550	255.832	16.93	0.2589	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			854.07660	912.014	19.14	0.5607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			590.07660	535.614	19.14	0.4393	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,370.71210	2,461.972	22.59	0.8308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			196.71210	175.572	22.59	0.1692	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			908.55970	833.798	17.77	0.6083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			442.55970	480.198	17.77	0.3917	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,971.90560	1,863.875	16.55	0.9052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			65.90560	70.275	16.55	0.0948	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,062.77520	1,954.187	16.62	0.9165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			56.77520	60.587	16.62	0.0835	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,172.21860	1,082.998	17.03	0.7176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			266.21860	289.398	17.03	0.2824	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			996.85990	917.668	17.49	0.6482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			370.85990	404.068	17.49	0.3518	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			861.92700	789.671	17.94	0.5861	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	14.53	Put			485.92700	526.071	17.94	0.4139	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,051.44630	1,116.435	19.70	0.6180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			497.44630	450.035	19.70	0.3820	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,379.60570	2,470.978	22.60	0.8317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			195.60570	174.578	22.60	0.1683	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			725.94930	661.791	18.46	0.5166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			639.94930	688.191	18.46	0.4834	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,371.70090	1,445.961	20.55	0.6908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			387.70090	349.561	20.55	0.3092	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,749.76660	2,845.317	23.25	0.8632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			155.76660	138.917	23.25	0.1368	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			957.37060	880.106	17.61	0.6307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			401.37060	436.506	17.61	0.3693	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,196.58950	1,266.147	20.09	0.6536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			442.58950	399.747	20.09	0.3464	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,953.10650	2,038.151	21.83	0.7837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			259.10650	231.751	21.83	0.2163	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			846.86320	775.436	17.99	0.5787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			500.86320	541.836	17.99	0.4213	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,562.39280	1,641.079	21.02	0.7255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			338.39280	304.679	21.02	0.2745	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,044.51110	1,936.030	16.61	0.9143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			58.51110	62.430	16.61	0.0857	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			877.23170	804.139	17.88	0.5934	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			471.23170	510.539	17.88	0.4066	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,458.16050	1,534.508	20.76	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			364.16050	328.108	20.76	0.2928	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,864.42390	1,757.151	16.47	0.8902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			78.42390	83.551	16.47	0.1098	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,309.89120	1,382.568	20.39	0.6784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			405.89120	366.168	20.39	0.3216	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,655.26360	1,551.920	16.41	0.8540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			109.26360	118.320	16.41	0.1460	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,750.10390	1,643.778	16.39	0.8721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			94.10390	100.178	16.39	0.1279	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,768.49740	1,850.403	21.48	0.7578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			294.49740	264.003	21.48	0.2422	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,386.07670	1,290.116	16.74	0.7860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			180.07670	196.516	16.74	0.2140	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			721.63450	657.802	18.48	0.5143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			645.63450	694.202	18.48	0.4857	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,401.11580	1,304.745	16.72	0.7903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			175.11580	191.145	16.72	0.2097	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			761.34200	694.898	18.31	0.5353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			595.34200	641.298	18.31	0.4647	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			717.34390	653.836	18.50	0.5119	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	14.84	Put			651.34390	700.236	18.50	0.4881	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,319.58870	1,225.538	16.83	0.7662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			203.58870	221.938	16.83	0.2338	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,317.50820	2,408.070	22.49	0.8255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			203.50820	181.670	22.49	0.1745	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,388.50380	2,479.990	22.62	0.8325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			194.50380	173.590	22.62	0.1675	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,504.82010	2,597.722	22.83	0.8432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			180.82010	161.322	22.83	0.1568	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,145.40990	1,057.165	17.07	0.7080	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			279.40990	303.565	17.07	0.2920	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,214.84400	3,316.521	24.26	0.8907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			120.84400	110.121	24.26	0.1093	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,598.14000	3,701.765	25.25	0.9061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			104.14000	95.365	25.25	0.0939	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			607.76080	552.019	19.04	0.4498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			821.76080	878.419	19.04	0.5502	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			583.14810	529.194	19.18	0.4352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			867.14810	925.594	19.18	0.5648	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,273.37250	2,363.339	22.41	0.8210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			209.37250	186.939	22.41	0.1790	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,264.56700	2,354.412	22.40	0.8201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			210.56700	188.012	22.40	0.1799	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			604.17850	548.697	19.06	0.4477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			828.17850	885.097	19.06	0.5523	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,371.13270	1,275.587	16.76	0.7817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			185.13270	201.987	16.76	0.2183	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,936.14400	2,020.897	21.80	0.7814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			262.14400	234.497	21.80	0.2186	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			637.17340	579.349	18.89	0.4670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			771.17340	825.749	18.89	0.5330	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,567.90700	2,661.533	22.94	0.8487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			173.90700	155.133	22.94	0.1513	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,501.13970	1,402.237	16.59	0.8175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			145.13970	158.637	16.59	0.1825	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,926.90490	1,819.177	16.52	0.8992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			70.90490	75.577	16.52	0.1008	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,701.78570	1,783.315	21.35	0.7476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			307.78570	276.915	21.35	0.2524	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,079.91740	1,145.828	19.78	0.6254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			485.91740	439.428	19.78	0.3746	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,837.83810	1,730.772	16.45	0.8862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			81.83810	87.172	16.45	0.1138	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,540.63080	1,440.818	16.55	0.8275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			134.63080	147.218	16.55	0.1725	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,462.20770	1,364.251	16.64	0.8072	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	13.60	Put			156.20770	170.651	16.64	0.1928	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			803.06770	734.138	18.15	0.5568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			547.06770	590.538	18.15	0.4432	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			614.98230	558.723	19.00	0.4541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			808.98230	865.123	19.00	0.5459	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,680.94670	1,576.297	16.38	0.8594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			104.94670	112.697	16.38	0.1406	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,094.26140	1,160.625	19.82	0.6290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			480.26140	434.225	19.82	0.3710	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,325.25470	1,398.333	20.43	0.6815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			401.25470	361.933	20.43	0.3185	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			740.27710	793.531	18.79	0.5220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			656.27710	597.131	18.79	0.4780	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			1,043.65120	962.269	17.34	0.6682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			337.65120	368.669	17.34	0.3318	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,442.31720	1,518.295	20.72	0.7043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			368.31720	331.895	20.72	0.2957	0.00	0	900
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			903.27150	828.787	17.79	0.6058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			447.27150	485.187	17.79	0.3942	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			730.28820	665.805	18.44	0.5189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			634.28820	682.205	18.44	0.4811	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			543.30710	492.331	19.41	0.4109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			947.30710	1,008.731	19.41	0.5891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,621.24980	1,519.726	16.45	0.8466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			115.24980	126.126	16.45	0.1534	0.00	0	900
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			919.21700	843.897	17.74	0.6132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			433.21700	470.297	17.74	0.3868	0.00	0	900
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			540.11720	489.383	19.43	0.4089	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			954.11720	1,015.783	19.43	0.5911	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			536.94310	486.454	19.45	0.4069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			960.94310	1,022.854	19.45	0.5931	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			19.31970	21.027	16.85	0.0324	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,732.21970	2,621.127	16.85	0.9676	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			1,201.37870	1,112.337	17.05	0.7159	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			278.47870	302.237	17.05	0.2841	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,050.77720	971.456	17.47	0.6560	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			374.07720	407.657	17.47	0.3440	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			1,080.01560	999.397	17.38	0.6680	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			353.31560	385.597	17.38	0.3320	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			72.10360	77.679	16.51	0.0998	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,998.80360	1,891.479	16.51	0.9002	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			574.39730	618.970	18.21	0.4436	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			831.09730	762.770	18.21	0.5564	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,306.05970	1,378.010	20.31	0.6639	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			442.75970	401.810	20.31	0.3361	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,044.18270	1,108.121	19.62	0.6025	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		540.88270	491.921	19.62	0.3975	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		79.66150	85.795	16.45	0.1073	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,963.86150	1,856.995	16.45	0.8927	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		821.12980	875.296	18.80	0.5091	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		760.42980	700.696	18.80	0.4909	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		707.62650	756.795	18.43	0.4673	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		854.42650	789.595	18.43	0.5327	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,149.67120	1,070.405	17.43	0.6585	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		86.66270	96.094	16.29	0.1103	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		393.11070	425.232	17.34	0.3306	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,461.04340	1,534.643	20.40	0.6614	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		487.84340	447.443	20.40	0.3386	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		76.28000	85.143	16.25	0.1001	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,143.08000	2,037.943	16.25	0.8999	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,073.46270	1,968.894	16.29	0.8897	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		412.87120	447.605	17.43	0.3415	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,202.50880	1,268.966	19.76	0.6086	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		579.30880	531.767	19.76	0.3914	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		174.23690	189.169	16.59	0.1869	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,671.03690	1,571.969	16.59	0.8131	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		1,179.91070	1,098.031	17.34	0.6694	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,244.79630	1,162.785	17.42	0.6614	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		448.79630	482.385	17.42	0.3386	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,360.49010	1,428.940	20.00	0.6137	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		616.49010	569.340	20.00	0.3863	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		1,274.66850	1,190.079	17.33	0.6716	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		428.66850	459.679	17.33	0.3284	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		2,144.58070	2,041.635	16.05	0.8826	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		98.58070	111.235	16.05	0.1174	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		842.85140	895.279	18.71	0.4862	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		878.85140	815.679	18.71	0.5138	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,630.66130	1,705.456	20.61	0.6622	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		526.66130	485.856	20.61	0.3378	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		122.75620	136.870	16.21	0.1376	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		2,028.75620	1,927.270	16.21	0.8624	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		17.49790	22.309	14.96	0.0318	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,929.29790	2,818.309	14.96	0.9682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,390.11910	4,273.663	18.65	0.9907	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		7.31910	7.263	18.65	0.0093	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,818.39970	2,708.268	14.98	0.9577	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		25.59970	31.868	14.98	0.0423	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		619.12490	662.025	17.99	0.4011	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		511.82170	549.698	17.61	0.3587	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		884.96850	822.479	18.85	0.5041	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,219.27000	1,140.974	17.63	0.6393	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		516.47000	554.574	17.63	0.3607	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,213.94060	1,135.873	17.65	0.6374	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		521.14060	559.473	17.65	0.3626	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,224.62170	1,146.098	17.61	0.6413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		104.56740	118.206	15.98	0.1203	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		1,087.76580	1,015.394	18.07	0.5894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		644.96580	688.994	18.07	0.4106	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,157.18660	3,251.517	23.11	0.8187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		269.98660	247.917	23.11	0.1813	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		912.16850	966.079	18.85	0.4959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,453.51940	1,363.782	17.12	0.7145	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		540.03940	579.288	17.72	0.3704	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,192.83940	1,115.688	17.72	0.6296	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,526.32910	1,597.836	20.31	0.6331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		599.12910	554.237	20.31	0.3669	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		2,177.36740	2,074.606	15.98	0.8797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		726.39410	673.009	19.57	0.4308	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,519.30860	1,427.550	17.03	0.7331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		326.50860	351.149	17.03	0.2669	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,251.83620	1,316.182	19.68	0.5798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		704.63620	652.582	19.68	0.4202	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		360.71940	387.382	17.12	0.2855	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		101.22120	114.638	15.95	0.1175	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,466.83980	1,536.953	20.18	0.6224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		619.63980	573.353	20.18	0.3776	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,552.99480	1,460.242	16.98	0.7424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		310.19480	333.842	16.98	0.2576	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,203.59410	1,266.609	19.57	0.5692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		651.95320	603.519	19.98	0.3941	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,983.63460	1,883.538	16.31	0.8438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		150.83460	167.138	16.31	0.1562	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		747.85350	796.141	18.39	0.4460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,000.65350	932.541	18.39	0.5540	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,194.02120	2,091.038	15.95	0.8825	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,111.92490	1,038.425	17.99	0.5989	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		128.19720	143.279	16.15	0.1392	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,070.99720	1,969.679	16.15	0.8608	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,390.76610	2,285.274	15.63	0.9121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		67.96610	78.874	15.63	0.0879	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,379.15320	1,447.119	19.98	0.6059	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,509.67630	2,596.259	22.06	0.7597	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		373.97630	343.859	22.06	0.2403	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		698.00240	744.526	18.21	0.4257	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		1,062.30240	992.126	18.21	0.5743	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,779.61710	1,855.512	20.78	0.6631	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		559.21710	517.912	20.78	0.3369	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,328.02790	1,243.448	17.42	0.6643	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		478.42790	511.048	17.42	0.3357	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,506.05980	1,576.337	20.19	0.6188	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		645.65980	598.737	20.19	0.3812	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		1,357.63640	1,272.028	17.37	0.6736	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		458.03640	489.628	17.37	0.3264	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		107.03520	122.123	15.79	0.1214	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,206.63520	2,104.523	15.79	0.8786	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		968.55760	1,023.662	18.94	0.5014	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		898.15760	836.062	18.94	0.4986	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		145.92150	163.648	16.10	0.1504	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,061.22150	1,961.648	16.10	0.8496	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,871.79790	1,775.715	16.57	0.8063	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		212.69790	234.015	16.57	0.1937	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,876.21420	1,953.552	20.95	0.6733	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		545.31420	505.252	20.95	0.3267	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		1,935.99070	2,012.881	20.91	0.6621	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		598.69070	556.581	20.91	0.3379	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,422.37220	1,336.555	17.44	0.6678	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		509.67220	542.855	17.44	0.3322	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,659.87230	1,731.581	20.36	0.6216	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		926.54340	865.219	19.15	0.4864	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		682.57230	635.281	20.36	0.3784	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,451.78060	1,365.007	17.39	0.6765	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		489.08060	521.307	17.39	0.3235	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		118.21420	132.708	15.50	0.1245	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,280.91420	2,176.408	15.50	0.8755	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,103.84340	1,161.519	19.15	0.5136	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		172.70090	191.677	16.05	0.1621	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,097.40090	1,997.277	16.05	0.8379	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		623.69220	665.237	17.78	0.3703	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,331.89220	1,253.537	17.78	0.6297	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,824.84960	1,899.156	20.63	0.6383	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		663.04960	617.456	20.63	0.3617	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,817.46240	1,891.007	20.55	0.6266	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		709.06240	661.507	20.55	0.3734	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,507.56740	1,420.468	17.48	0.6710	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		535.96740	569.968	17.48	0.3290	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,536.80630	1,448.811	17.43	0.6792	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		515.20630	548.311	17.43	0.3208	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,104.45100	2,182.126	21.07	0.6651	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		626.05100	582.626	21.07	0.3349	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		131.61860	146.684	15.46	0.1291	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,353.21860	2,247.184	15.46	0.8709	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,242.72600	1,302.933	19.37	0.5264	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		944.32600	883.433	19.37	0.4736	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		202.54300	223.934	16.11	0.1738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,140.04300	2,040.034	16.11	0.8262	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,094.11380	4,198.163	24.49	0.8160	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			327.51380	309.963	24.49	0.1840	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,812.67490	2,695.757	14.24	0.9327	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			57.67490	63.157	14.24	0.0673	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,489.10320	1,555.247	19.82	0.5646	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			874.10320	817.847	19.82	0.4354	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,722.78600	1,630.044	17.20	0.7176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			257.03870	280.775	16.41	0.2000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,055.17050	1,956.756	16.44	0.7984	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			260.17050	284.156	16.44	0.2016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			253.93330	277.420	16.39	0.1984	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,437.59760	3,533.198	23.02	0.7789	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			402.59760	375.798	23.02	0.2211	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,618.56800	1,528.773	17.37	0.6906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			503.56800	536.173	17.37	0.3094	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,062.03870	1,963.375	16.41	0.8000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			369.62720	345.588	23.71	0.2027	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,760.85490	1,667.079	17.14	0.7270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			415.85490	444.479	17.14	0.2730	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,389.33450	4,491.263	24.88	0.8234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			324.33450	303.863	24.88	0.1766	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,068.93330	1,970.020	16.39	0.8016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			372.83190	348.544	23.64	0.2045	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,648.66380	1,558.001	17.32	0.6985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			483.66380	515.401	17.32	0.3015	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,037.76140	973.140	19.14	0.4999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,162.76140	1,220.540	19.14	0.5001	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,784.62720	3,882.988	23.71	0.7973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			489.98120	455.158	22.16	0.2635	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,508.39620	1,421.949	17.56	0.6601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			583.39620	619.349	17.56	0.3399	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,601.19640	3,698.280	23.35	0.7879	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			386.19640	360.880	23.35	0.2121	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,747.83190	3,845.944	23.64	0.7955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,278.88130	1,339.830	19.39	0.5247	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,123.18970	3,213.536	22.52	0.7568	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			448.18970	416.136	22.52	0.2432	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,577.20710	1,488.642	17.44	0.6794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			532.20710	566.042	17.44	0.3206	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,874.98120	2,962.558	22.16	0.7365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			459.23740	426.446	22.42	0.2486	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,308.92610	1,232.850	18.14	0.5977	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			773.92610	820.250	18.14	0.4023	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,272.31010	1,333.086	19.37	0.5234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			977.31010	915.686	19.37	0.4766	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2019		Foreign Exchange Option	15.56	Call		973.88130	912.430	19.39	0.4753	0.00	0	0
\$ / R	On	16/09/2019		Foreign Exchange Option	13.97	Put		437.78600	467.444	17.20	0.2824	0.00	0	800
\$ / R	On	16/09/2019		Foreign Exchange Option	17.23	Put		2,533.02080	2,616.244	21.65	0.7042	0.00	0	0
\$ / R	On	16/09/2019		Foreign Exchange Option	17.23	Call		558.02080	518.844	21.65	0.2958	0.00	0	800
\$ / R	On	16/09/2019		Foreign Exchange Option	10.75	Call		4,518.43620	4,396.609	17.45	0.9849	0.00	0	0
\$ / R	On	16/09/2019		Foreign Exchange Option	10.75	Put		13.43620	14.009	17.45	0.0151	0.00	0	1,000
\$ / R	On	16/09/2019		Foreign Exchange Option	17.85	Put		3,054.23740	3,143.846	22.42	0.7514	0.00	0	0
\$ / R	On	30/09/2019		Foreign Exchange Option	14.25	Call		1,592.83960	1,503.363	17.48	0.6746	0.00	0	0
\$ / R	On	30/09/2019		Foreign Exchange Option	14.25	Put		560.23960	594.263	17.48	0.3254	0.00	0	250
\$ / R	On	30/09/2019		Foreign Exchange Option	16.50	Call		739.95390	691.810	20.67	0.3713	0.00	0	250
\$ / R	On	30/09/2019		Foreign Exchange Option	16.50	Put		1,957.35390	2,032.710	20.67	0.6287	0.00	0	0
\$ / R	On	30/09/2019		Foreign Exchange Option	14.20	Call		1,621.83870	1,531.580	17.43	0.6824	0.00	0	0
\$ / R	On	30/09/2019		Foreign Exchange Option	14.20	Put		539.23870	572.480	17.43	0.3176	0.00	0	250
\$ / R	On	30/09/2019		Foreign Exchange Option	16.89	Put		2,262.04460	2,340.625	21.18	0.6666	0.00	0	0
\$ / R	On	30/09/2019		Foreign Exchange Option	16.89	Call		654.64460	609.725	21.18	0.3334	0.00	0	250
\$ / R	On	30/09/2019		Foreign Exchange Option	13.00	Put		146.55110	158.844	15.37	0.1323	0.00	0	500
\$ / R	On	30/09/2019		Foreign Exchange Option	13.00	Call		2,429.15110	2,317.944	15.37	0.8677	0.00	0	0
\$ / R	On	30/09/2019		Foreign Exchange Option	15.68	Put		1,366.97370	1,429.689	19.52	0.5345	0.00	0	0
\$ / R	On	30/09/2019		Foreign Exchange Option	15.68	Call		969.57370	908.789	19.52	0.4655	0.00	0	500
\$ / R	On	02/10/2019		Foreign Exchange Option	13.33	Put		231.40920	251.770	16.15	0.1823	0.00	0	0
\$ / R	On	02/10/2019		Foreign Exchange Option	13.33	Call		2,187.90920	2,084.670	16.15	0.8177	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	16.70	Put		2,120.88410	2,198.230	20.85	0.6331	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	16.70	Call		764.48410	716.030	20.85	0.3669	0.00	0	250
\$ / R	On	31/10/2019		Foreign Exchange Option	14.20	Call		1,705.87110	1,614.009	17.46	0.6854	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	14.20	Put		562.27110	596.209	17.46	0.3146	0.00	0	250
\$ / R	On	31/10/2019		Foreign Exchange Option	15.87	Put		1,513.05900	1,578.400	19.73	0.5451	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	13.39	Call		2,217.89890	2,114.276	16.25	0.8069	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	13.00	Call		2,503.64170	2,390.433	15.36	0.8642	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	13.00	Put		160.04170	172.633	15.36	0.1358	0.00	0	500
\$ / R	On	31/10/2019		Foreign Exchange Option	15.87	Call		986.65900	926.200	19.73	0.4549	0.00	0	500
\$ / R	On	31/10/2019		Foreign Exchange Option	17.09	Put		2,427.34770	2,508.007	21.32	0.6685	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	17.09	Call		680.94770	635.807	21.32	0.3315	0.00	0	250
\$ / R	On	31/10/2019		Foreign Exchange Option	14.25	Call		1,677.03120	1,585.913	17.51	0.6780	0.00	0	0
\$ / R	On	31/10/2019		Foreign Exchange Option	14.25	Put		583.43120	618.113	17.51	0.3220	0.00	0	250
\$ / R	On	31/10/2019		Foreign Exchange Option	13.39	Put		264.29890	286.476	16.25	0.1931	0.00	0	0
\$ / R	On	29/11/2019		Foreign Exchange Option	17.26	Put		2,569.68720	2,652.118	21.54	0.6670	0.00	0	0
\$ / R	On	29/11/2019		Foreign Exchange Option	17.26	Call		714.28720	670.418	21.54	0.3330	0.00	0	250
\$ / R	On	29/11/2019		Foreign Exchange Option	14.25	Call		1,759.06980	1,669.203	17.60	0.6814	0.00	0	0
\$ / R	On	29/11/2019		Foreign Exchange Option	14.25	Put		604.46980	640.903	17.60	0.3186	0.00	0	250
\$ / R	On	29/11/2019		Foreign Exchange Option	16.87	Put		2,262.13830	2,340.587	21.07	0.6337	0.00	0	0
\$ / R	On	29/11/2019		Foreign Exchange Option	16.03	Call		1,014.70390	955.680	19.98	0.4496	0.00	0	500
\$ / R	On	29/11/2019		Foreign Exchange Option	16.87	Call		796.73830	748.887	21.07	0.3663	0.00	0	250
\$ / R	On	29/11/2019		Foreign Exchange Option	14.20	Call		1,787.64820	1,696.948	17.55	0.6886	0.00	0	0
\$ / R	On	29/11/2019		Foreign Exchange Option	14.20	Put		583.04820	618.648	17.55	0.3114	0.00	0	250
\$ / R	On	29/11/2019		Foreign Exchange Option	13.00	Put		173.54930	191.149	15.56	0.1406	0.00	0	500
\$ / R	On	29/11/2019		Foreign Exchange Option	13.00	Call		2,578.14930	2,469.449	15.56	0.8594	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,640.10390	1,707.380	19.98	0.5504	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			296.88200	322.951	16.43	0.2020	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,267.78200	2,167.551	16.43	0.7980	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,152.57100	2,058.465	16.90	0.7659	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			378.57100	410.865	16.90	0.2341	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,668.14170	2,751.680	21.67	0.6693	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			722.14170	679.281	21.67	0.3307	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,989.73140	5,090.597	25.47	0.8039	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			423.73140	398.197	25.47	0.1961	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,589.90350	3,463.677	14.68	0.9555	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			45.90350	46.077	14.68	0.0445	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,121.27180	1,058.606	19.71	0.4800	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,497.27180	1,561.006	19.71	0.5200	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,117.95900	1,055.442	19.72	0.4789	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,503.95900	1,567.842	19.72	0.5211	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,124.59630	1,061.782	19.70	0.4812	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,490.59630	1,554.182	19.70	0.5188	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,718.30550	2,801.951	21.71	0.6652	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			750.20550	707.151	21.71	0.3348	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,846.89660	1,757.416	17.65	0.6854	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			624.99660	662.216	17.65	0.3146	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,409.03620	2,488.425	21.26	0.6340	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,042.61150	985.182	20.21	0.4439	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			830.93620	783.625	21.26	0.3660	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,875.26720	1,784.947	17.59	0.6923	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			603.36720	639.747	17.59	0.3077	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			190.22260	208.408	15.68	0.1442	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,662.12260	2,553.608	15.68	0.8558	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,780.71150	1,849.982	20.21	0.5561	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			331.11890	358.280	16.58	0.2097	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,317.21890	2,217.680	16.58	0.7903	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			364.17630	390.721	16.68	0.2162	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,361.27630	2,260.721	16.68	0.7838	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			397.51770	424.751	16.79	0.2222	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,409.81770	2,309.451	16.79	0.7778	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,428.50240	1,361.066	19.54	0.5317	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,426.80240	1,487.066	19.54	0.4683	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,435.65950	1,368.251	19.52	0.5339	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,413.95950	1,474.251	19.52	0.4661	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,432.07510	1,364.657	19.53	0.5328	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,420.37510	1,480.657	19.53	0.4672	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			429.76300	459.245	16.91	0.2277	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,457.26300	2,358.745	16.91	0.7723	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,494.98490	2,396.770	17.00	0.7673	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			460.78490	490.870	17.00	0.2327	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			496.58590	524.999	17.08	0.2369	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	02/06/2020	Foreign Exchange Option	13.74	Call			2,552.28590	2,451.899	17.08	0.7631	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,831.02610	1,755.626	18.96	0.6025	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,184.22610	1,237.826	18.96	0.3975	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,826.79380	1,751.530	18.97	0.6014	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,189.99380	1,243.730	18.97	0.3986	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,835.27850	1,759.726	18.95	0.6035	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,178.47850	1,231.926	18.95	0.3965	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,319.26180	1,374.880	19.20	0.4084	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,862.76180	1,788.780	19.20	0.5916	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,989.07540	1,913.422	19.17	0.6032	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,324.57540	1,379.222	19.17	0.3968	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,984.89270	1,909.381	19.18	0.6022	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,330.39270	1,385.181	19.18	0.3978	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,993.26930	1,917.474	19.16	0.6041	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,318.76930	1,373.274	19.16	0.3959	0.00	0	0
<b>Total \$ / R Option</b>												<b>86,514.47</b>	<b>488</b>	<b>9,098,825</b>
<b>Total \$ / R</b>												<b>652,162,587.37</b>	<b>45,100</b>	<b>10,139,498</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.61670		14.72760			0.0000	438,501.00	30	307
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.79360		14.90600			0.0000	295,872.00	20	15
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.95640		15.07280			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.13260		15.25500			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.30760		15.43400			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>734,373.00</b>	<b>50</b>	<b>322</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			108,677.81980	116,990.926	21.72	0.8062	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			14,437.81980	11,660.926	21.72	0.1938	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			24,235.76060	20,085.922	20.43	0.3074	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			71,475.76060	78,415.922	20.43	0.6926	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			23,973.45140	19,859.192	20.46	0.3045	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			72,213.45140	79,189.192	20.46	0.6955	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			24,501.08760	20,315.244	20.40	0.3103	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			70,741.08760	77,645.244	20.40	0.6897	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			115,876.30560	107,002.844	17.05	0.7128	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			27,276.30560	29,642.844	17.05	0.2872	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			115,207.36580	106,358.351	17.06	0.7104	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			27,607.36580	29,998.351	17.06	0.2896	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			114,540.98970	105,716.521	17.07	0.7080	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			27,940.98970	30,356.521	17.07	0.2920	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			122,462.16910	114,609.800	17.61	0.6413	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			51,182.16910	54,969.800	17.61	0.3587	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			121,927.00250	114,097.439	17.63	0.6393	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			51,647.00250	55,457.439	17.63	0.3607	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			121,394.05570	113,587.295	17.65	0.6374	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			52,114.05570	55,947.295	17.65	0.3626	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	16/09/2019	Foreign Exchange Option		14.69	Call			132,292.77150	124,626.605	18.09	0.6024	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.69	Put			75,792.77150	80,366.605	18.09	0.3976	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.70	Call			131,824.26630	124,178.365	18.11	0.6009	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.70	Put			76,324.26630	80,918.365	18.11	0.3991	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Call			131,357.54870	123,731.344	18.12	0.5993	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Put			76,857.54870	81,471.344	18.12	0.4007	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Call			192,589.61830	183,317.028	17.38	0.7140	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Put			52,189.61830	55,557.028	17.38	0.2860	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Call			193,795.72810	184,495.309	17.36	0.7168	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Put			51,395.72810	54,735.309	17.36	0.2832	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Call			193,191.81460	183,905.588	17.37	0.7154	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Put			51,791.81460	55,145.588	17.37	0.2846	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>734,373.00</b>	<b>50</b>	<b>322</b>
£ / R	On 30/11/2018	Foreign Exchange Future				18.71840		18.87030			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future				18.76500		18.91670			0.0000	53,180,010.00	2,834	437,890
£ / R	On 18/03/2019	Foreign Exchange Future				19.09210		19.24490			0.0000	0.00	0	8,145
£ / R	On 14/06/2019	Foreign Exchange Future				19.39180		19.54860			0.0000	0.00	0	5,506
£ / R	On 16/09/2019	Foreign Exchange Future				19.72050		19.88400			0.0000	0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future				20.04700		20.21430			0.0000	0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future				20.41210		20.58010			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>53,180,010.00</b>	<b>2,834</b>	<b>461,917</b>
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Put			790.49670	892.855	18.74	0.7493	0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Call			200.79670	151.255	18.74	0.2507	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Put			713.91630	802.914	18.17	0.6567	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Call			330.61630	267.914	18.17	0.3433	0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Put			2,134.37820	2,273.041	20.50	0.9345	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Call			51.07820	38.041	20.50	0.0655	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			968.42690	845.181	17.28	0.7260	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			171.72690	200.181	17.28	0.2740	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			961.06170	838.194	17.28	0.7230	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			174.36170	203.194	17.28	0.2770	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			975.82300	852.203	17.28	0.7290	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			169.12300	197.203	17.28	0.2710	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Call			856.43040	773.763	17.39	0.5025	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Put			801.53040	871.663	17.39	0.4975	0.00	0	1,000
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			1,357.61020	1,247.244	17.09	0.6749	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			412.71020	455.144	17.09	0.3251	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Put			2,435.91750	2,561.131	19.31	0.8186	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Call			240.81750	213.231	19.31	0.1814	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			1,351.11300	1,241.019	17.09	0.6730	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			416.21300	458.919	17.09	0.3270	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			1,364.35630	1,253.490	17.08	0.6767	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	18.29	Put			409.45630	451.390	17.08	0.3233	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,302.31270	1,397.135	18.00	0.6409	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			547.21270	489.235	18.00	0.3591	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,428.79170	1,529.310	18.16	0.6687	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			493.69170	441.410	18.16	0.3313	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,568.32380	1,446.895	17.09	0.7289	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			323.42380	354.795	17.09	0.2711	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,580.86250	1,470.783	17.47	0.6403	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			662.26250	708.983	17.47	0.3597	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,574.98670	1,465.133	17.47	0.6389	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			666.38670	713.333	17.47	0.3611	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,586.75360	1,476.449	17.46	0.6418	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			658.15360	704.649	17.46	0.3582	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,911.09400	1,790.074	17.81	0.6429	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			837.09400	879.574	17.81	0.3571	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,905.14510	1,784.582	17.81	0.6417	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			841.14510	884.082	17.81	0.3583	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,899.21530	1,779.096	17.82	0.6405	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			845.21530	888.596	17.82	0.3595	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,730.57290	1,624.329	18.66	0.5491	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,466.27290	1,527.329	18.66	0.4509	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,726.06800	1,619.992	18.67	0.5481	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,471.76800	1,532.992	18.67	0.4519	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,721.57340	1,615.657	18.67	0.5471	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,477.27340	1,538.657	18.67	0.4529	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,705.48150	1,770.440	19.17	0.4455	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,981.16780	1,878.275	19.18	0.5537	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,711.06780	1,776.175	19.18	0.4463	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,989.99470	1,886.813	19.17	0.5554	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,699.89470	1,764.713	19.17	0.4446	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,985.58150	1,882.540	19.17	0.5545	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>4,200</b>
<b>Total £ / R</b>												<b>53,180,010.00</b>	<b>2,834</b>	<b>466,117</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13035		0.13256			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13308		0.13533			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13560		0.13790			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,269.47050	1,071.600	17.94	0.9084	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			13.07050	36.300	17.94	0.0916	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			518.05140	412.358	21.40	0.5294	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			261.65140	377.058	21.40	0.4706	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,260.70820	2,042.719	23.36	0.9816	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			4.30820	7.419	23.36	0.0184	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	0.12	Call			1,735.36390	1,560.456	23.28	0.7852	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			202.36390	252.257	23.28	0.2148	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,055.00040	929.050	23.56	0.5923	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			522.00040	620.850	23.56	0.4077	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,588.32060	2,380.493	23.00	0.9205	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			55.32060	72.293	23.00	0.0795	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,268.20610	1,133.191	19.68	0.6364	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			478.40610	573.491	19.68	0.3636	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			830.95850	734.208	21.62	0.4595	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,041.15850	1,174.508	21.62	0.5405	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,916.84870	1,729.253	17.02	0.8353	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			127.04870	169.553	17.02	0.1647	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	30/11/2018	Foreign Exchange Future			16.64580		16.75910			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.69560		16.80880			0.0000	13,156,132.80	788	106,053
€ / R	On	18/03/2019	Foreign Exchange Future			17.04940		17.16340			0.0000	0.00	0	36,313
€ / R	On	14/06/2019	Foreign Exchange Future			17.37620		17.49400			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.61070		17.73210			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.73850		17.86200			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			18.06110		18.18630			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.45730		18.58260			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>13,156,132.80</b>	<b>788</b>	<b>155,571</b>
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			529.11820	591.469	18.13	0.6588	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			248.21820	197.269	18.13	0.3412	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			133.82380	105.185	19.85	0.1722	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,215.02380	1,299.585	19.85	0.8278	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			132.36970	103.979	19.87	0.1705	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,223.56970	1,308.379	19.87	0.8295	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			135.29390	106.404	19.82	0.1739	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,206.49390	1,290.804	19.82	0.8261	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,197.21830	4,309.062	26.78	0.9910	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			6.01830	4.662	26.78	0.0090	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			228.11930	247.977	15.70	0.2414	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,391.51930	1,297.377	15.70	0.7586	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,292.14190	1,201.099	15.80	0.7288	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			268.74190	291.699	15.80	0.2712	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,285.21590	1,194.401	15.80	0.7266	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			271.81590	295.001	15.80	0.2734	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			265.69100	288.420	15.79	0.2690	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,677.90510	2,770.090	21.14	0.8458	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			191.30510	169.490	21.14	0.1542	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,698.95400	1,597.219	15.42	0.8360	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	15.60	Put			135.55400	147.819	15.42	0.1640	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			670.34190	612.541	17.54	0.4618	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			836.94190	893.141	17.54	0.5382	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,299.09100	1,207.820	15.79	0.7310	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,253.05350	1,178.128	16.62	0.6161	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			619.05350	661.928	16.62	0.3839	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,247.93970	1,173.226	16.64	0.6143	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			623.93970	667.026	16.64	0.3857	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,242.85110	1,168.345	16.65	0.6125	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			628.85110	672.145	16.65	0.3875	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			329.50540	354.181	15.78	0.2297	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,031.60540	1,934.881	15.78	0.7703	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,501.32660	2,585.376	20.05	0.7001	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			583.42660	546.076	20.05	0.2999	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,887.14520	1,793.645	15.93	0.7397	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			395.04520	422.945	15.93	0.2603	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,427.94500	1,352.808	16.69	0.6209	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			705.84500	752.108	16.69	0.3791	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,217.60280	1,153.229	17.59	0.5286	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,125.60280	1,184.729	17.59	0.4714	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,213.68920	1,149.390	17.60	0.5273	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,131.68920	1,190.890	17.60	0.4727	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,209.78310	1,145.565	17.61	0.5260	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,137.78310	1,197.065	17.61	0.4740	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,260.01960	1,321.179	17.68	0.4567	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,432.41430	1,368.540	17.70	0.5422	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,266.11430	1,327.440	17.70	0.4578	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,428.52930	1,364.813	17.71	0.5410	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,272.22930	1,333.713	17.71	0.4590	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,436.31960	1,372.279	17.68	0.5433	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,484.77330	1,547.479	17.96	0.4572	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,613.63120	1,550.980	17.97	0.5418	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,491.03120	1,553.680	17.97	0.4582	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,609.90000	1,547.200	17.98	0.5408	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,497.30000	1,559.900	17.98	0.4592	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,617.37330	1,554.779	17.96	0.5428	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>95,636</b>
<b>Total € / R</b>												<b>13,156,132.80</b>	<b>788</b>	<b>251,207</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.32140		10.39950			0.0000	1,703,031.00	165	33,972
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.46090		10.53980			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.59450		10.67480			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.74140		10.82450			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.88890		10.97260			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.05430		11.13640			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>												<b>1,703,031.00</b>	<b>165</b>	<b>39,321</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put		1,090.81700	1,163.920	18.25	0.9447	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call		19.85630	14.952	18.28	0.0540	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put		1,100.35630	1,173.551	18.28	0.9460	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call		19.40620	14.592	18.31	0.0529	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put		1,109.90620	1,183.192	18.31	0.9471	0.00	0	0	
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call		20.31700	15.320	18.25	0.0553	0.00	0	0	
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call		471.79760	424.309	14.25	0.5655	0.00	0	0	
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put		281.99760	313.409	14.25	0.4345	0.00	0	0	
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call		466.45170	419.311	14.26	0.5612	0.00	0	0	
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put		286.65170	318.411	14.26	0.4388	0.00	0	0	
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call		461.15270	414.358	14.27	0.5568	0.00	0	0	
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put		291.35270	323.458	14.27	0.4432	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put		710.38610	758.936	15.43	0.6004	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call		372.01080	340.494	15.45	0.3969	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put		717.21080	765.994	15.45	0.6031	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call		378.39140	346.403	15.41	0.4023	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put		703.59140	751.903	15.41	0.5977	0.00	0	0	
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call		375.18610	343.436	15.43	0.3996	0.00	0	0	
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put		577.68710	614.922	15.05	0.4767	0.00	0	0	
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call		637.78460	592.280	15.06	0.5207	0.00	0	0	
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put		583.28460	620.880	15.06	0.4793	0.00	0	0	
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		646.62060	600.390	15.03	0.5259	0.00	0	0	
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		572.12060	608.990	15.03	0.4741	0.00	0	0	
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call		642.18710	596.322	15.05	0.5233	0.00	0	0	
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put		672.45240	709.425	15.41	0.4677	0.00	0	0	
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call		750.73750	704.211	15.43	0.5301	0.00	0	0	
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put		678.13750	715.311	15.43	0.4699	0.00	0	0	
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call		746.45020	700.179	15.44	0.5279	0.00	0	0	
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put		683.85020	721.279	15.44	0.4721	0.00	0	0	
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call		755.05240	708.325	15.41	0.5323	0.00	0	0	
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call		860.40100	815.766	15.82	0.5359	0.00	0	0	
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put		784.00100	821.466	15.82	0.4641	0.00	0	0	
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call		856.21540	811.740	15.83	0.5340	0.00	0	0	
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put		789.81540	827.440	15.83	0.4660	0.00	0	0	
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call		864.61190	819.806	15.80	0.5378	0.00	0	0	
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put		778.21190	815.506	15.80	0.4622	0.00	0	0	
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,703,031.00</b>	<b>165</b>	<b>39,321</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.14850		11.23680		0.0000	5,016,825.00	450	500	
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.30330		11.39300		0.0000	0.00	0	400	
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.44130		11.53420		0.0000	0.00	0	0	
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.45660		11.54950		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
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.60700		11.70300			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.75860		11.85570			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>5,016,825.00</b>	<b>450</b>	<b>900</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,758.36250	1,669.950	18.44	0.9939	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.56250	1.450	18.44	0.0061	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,748.39570	1,659.987	18.39	0.9938	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.59570	1.487	18.39	0.0062	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,768.33010	1,679.914	18.49	0.9941	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.53010	1.414	18.49	0.0059	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			814.46380	743.630	14.41	0.7349	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			151.46380	170.330	14.41	0.2651	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			807.23460	736.682	14.42	0.7314	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			154.23460	173.382	14.42	0.2686	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			821.72820	750.612	14.41	0.7384	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			148.72820	167.312	14.41	0.2616	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			975.34860	906.860	14.99	0.7075	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			241.14860	265.560	14.99	0.2925	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			968.57970	900.341	14.99	0.7048	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			244.37970	269.041	14.99	0.2952	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			982.14600	913.407	14.98	0.7103	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			237.94600	262.107	14.98	0.2897	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			778.46580	728.777	16.14	0.5478	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			608.96580	652.177	16.14	0.4522	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			773.97160	724.520	16.15	0.5455	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			614.47160	657.920	16.15	0.4545	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			769.50180	720.283	16.17	0.5432	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			620.00180	663.683	16.17	0.4568	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			890.25940	840.212	16.50	0.5480	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			727.25940	773.212	16.50	0.4520	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			885.94720	836.091	16.51	0.5460	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			732.94720	779.091	16.51	0.4540	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			894.59250	844.348	16.48	0.5499	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			721.59250	767.348	16.48	0.4501	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,001.34380	950.852	16.70	0.5509	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			835.64380	882.252	16.70	0.4491	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			997.15880	946.833	16.71	0.5492	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			841.45880	888.233	16.71	0.4508	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,005.55290	954.884	16.68	0.5526	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			829.85290	876.284	16.68	0.4474	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>5,016,825.00</b>	<b>450</b>	<b>900</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			14.67300		14.81830			0.0000	1,203,186.00	82	1,666
CHF / R	On	18/03/2019	Foreign Exchange Future			15.00050		15.14750			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
CHF / R	On	14/06/2019	Foreign Exchange Future			15.30330		15.45540			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.63950		15.79680			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.93490		16.09470			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.62290		16.78430			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,203,186.00</b>	<b>82</b>	<b>1,816</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,625.16440	1,482.301	18.13	0.9520	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			16.86440	19.301	18.13	0.0480	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,615.36750	1,472.746	18.11	0.9510	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			17.06750	19.747	18.11	0.0490	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,634.96470	1,491.864	18.15	0.9529	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			16.66470	18.864	18.15	0.0471	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,020.56180	915.734	17.06	0.6506	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			353.06180	395.234	17.06	0.3494	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,032.74280	927.285	17.04	0.6556	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			345.24280	386.785	17.04	0.3444	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,026.63910	921.498	17.05	0.6531	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			349.13910	390.998	17.05	0.3469	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,253.98440	1,150.696	17.48	0.6370	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			518.58440	567.396	17.48	0.3630	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,248.43430	1,145.415	17.49	0.6351	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			523.03430	572.115	17.49	0.3649	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,242.90530	1,140.160	17.50	0.6332	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			527.50530	576.860	17.50	0.3668	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,156.54390	1,069.083	18.66	0.5276	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,049.74390	1,119.583	18.66	0.4724	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,152.46770	1,065.244	18.68	0.5262	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,055.66770	1,125.744	18.68	0.4738	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,160.62930	1,072.938	18.65	0.5290	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,043.82930	1,113.438	18.65	0.4710	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,347.85210	1,259.284	18.82	0.5378	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,203.15210	1,274.384	18.82	0.4622	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,343.87400	1,255.451	18.84	0.5366	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,209.17400	1,280.551	18.84	0.4634	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,339.91590	1,251.631	18.85	0.5354	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,215.21590	1,286.731	18.85	0.4646	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,587.09570	1,497.022	19.29	0.5444	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,432.79570	1,504.122	19.29	0.4556	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,583.16310	1,493.300	19.30	0.5434	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,438.86310	1,510.400	19.30	0.4566	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,591.03940	1,500.764	19.28	0.5454	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,426.73940	1,497.864	19.28	0.4546	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>1,203,186.00</b>	<b>82</b>	<b>1,816</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09490		2.11240			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11330		2.13020			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13130		2.14870			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,052.05510	1,882.127	17.02	0.9405	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			28.05510	33.127	17.02	0.0595	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,957.50450	1,788.460	16.93	0.9307	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			33.50450	39.460	16.93	0.0693	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,147.40990	1,976.718	17.12	0.9492	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			23.40990	27.718	17.12	0.0508	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			660.56300	721.669	16.05	0.4360	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,010.96380	905.108	16.09	0.5451	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			708.96380	772.108	16.09	0.4549	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,116.10440	1,006.172	16.01	0.5831	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			614.10440	673.172	16.01	0.4169	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,062.56300	954.669	16.05	0.5640	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,102.78960	1,960.290	15.94	0.7413	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			415.78960	447.290	15.94	0.2587	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,031.19580	1,891.152	15.94	0.7282	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			444.19580	478.152	15.94	0.2718	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,175.68760	2,030.832	15.94	0.7542	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			388.68760	417.832	15.94	0.2458	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			189.16300		317.08970			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.23810		2.25260			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.28710		2.30190			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33190		2.34720			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.38190		2.39770			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.51730		2.53410			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.57430		2.59180			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			66.55560	70.421	16.15	0.1107	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,602.85080	1,463.274	16.08	0.8738	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			76.85080	82.274	16.08	0.1262	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,783.48130	1,641.041	16.23	0.9033	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			57.48130	60.041	16.23	0.0967	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,692.55560	1,551.421	16.15	0.8893	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,190.24520	1,094.772	16.01	0.5849	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			671.24520	723.772	16.01	0.4151	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,137.39370	1,044.957	16.08	0.5673	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			718.39370	773.957	16.08	0.4327	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,244.93030	1,146.437	15.94	0.6026	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			625.93030	675.437	15.94	0.3974	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,383.95920	2,256.921	15.87	0.7612	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			411.95920	437.921	15.87	0.2388	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,311.71340	2,186.468	15.89	0.7494	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			439.71340	467.468	15.89	0.2506	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,457.44240	2,328.677	15.86	0.7727	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			385.44240	409.677	15.86	0.2273	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,531.55530	1,436.823	17.05	0.5131	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,554.55530	1,617.823	17.05	0.4869	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,615.88440	1,517.769	16.92	0.5337	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,438.88440	1,498.769	16.92	0.4663	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,573.18360	1,476.768	16.99	0.5233	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,496.18360	1,557.768	16.99	0.4767	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,022.71130	2,092.241	17.99	0.4890	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,943.94440	1,841.166	17.87	0.5272	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,902.94440	1,968.166	17.87	0.4728	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,903.41030	1,802.794	17.93	0.5191	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,962.41030	2,029.794	17.93	0.4809	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,863.71130	1,765.241	17.99	0.5110	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,268.34170	2,340.010	18.25	0.4757	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,147.83500	2,045.661	18.30	0.5173	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,329.83500	2,402.661	18.30	0.4827	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,110.04530	2,009.034	18.35	0.5105	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,392.04530	2,466.034	18.35	0.4895	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,186.34170	2,083.010	18.25	0.5243	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.86600		1.88100			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.89150		1.90630			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.91470		1.92970			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,215.00530	3,064.486	21.71	0.9909	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			5.00530	4.486	21.71	0.0091	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,115.53980	2,964.930	21.28	0.9899	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			5.53980	4.930	21.28	0.0101	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,016.13730	2,865.425	20.86	0.9888	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			6.13730	5.425	20.86	0.0112	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	18/03/2019	Foreign Exchange Option	1.79	Call			1,506.65530	1,390.644	17.17	0.7163	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			343.65530	375.644	17.17	0.2837	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,438.90550	1,325.619	17.22	0.6979	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			375.90550	410.619	17.22	0.3021	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,576.30800	1,457.669	17.12	0.7343	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			313.30800	342.669	17.12	0.2657	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,069.27680	1,951.884	17.15	0.7546	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			372.27680	404.884	17.15	0.2454	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,000.73250	1,883.351	17.19	0.7410	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			403.73250	436.351	17.19	0.2590	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,139.43000	2,021.946	17.12	0.7681	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			342.43000	374.946	17.12	0.2319	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.14310		0.14410			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14290		0.14320			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14280		0.14240			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.75010		1.76420			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.77920		1.79350			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80600		1.82060			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.55670		9.59960			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.68520		9.72800			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.80730		9.85150			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.94410		9.98970			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.45980		10.50380			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.62070		10.66140			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			691.26180	649.263	14.81	0.9060	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			21.66180	22.563	14.81	0.0940	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			682.16580	640.174	14.78	0.9027	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			22.56580	23.474	14.78	0.0973	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			700.38820	658.381	14.83	0.9092	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			20.78820	21.681	14.83	0.0908	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			464.13940	433.979	14.79	0.5879	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			266.13940	278.779	14.79	0.4121	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			458.80020	428.810	14.80	0.5834	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			270.80020	283.610	14.80	0.4166	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			469.52500	439.195	14.78	0.5924	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			261.52500	273.995	14.78	0.4076	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			453.72000	430.089	15.58	0.4876	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			522.22000	542.789	15.58	0.5124	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			449.78660	426.305	15.60	0.4844	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			528.28660	549.005	15.60	0.5156	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			457.68580	433.904	15.56	0.4908	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			516.18580	536.604	15.56	0.5092	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			657.28740	631.607	15.61	0.5577	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			507.58740	527.507	15.61	0.4423	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			652.70190	627.132	15.62	0.5549	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			513.00190	533.032	15.62	0.4451	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			648.14160	622.687	15.64	0.5522	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			518.44160	538.587	15.64	0.4478	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			807.04650	782.773	16.54	0.5588	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			653.24650	672.973	16.54	0.4412	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			802.64690	778.467	16.55	0.5566	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			658.84690	678.667	16.55	0.4434	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			811.46480	787.098	16.52	0.5609	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			647.66480	667.298	16.52	0.4391	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			910.71350	887.659	16.91	0.5585	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			769.31350	786.959	16.91	0.4415	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			906.40550	883.425	16.92	0.5567	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			775.00550	792.725	16.92	0.4433	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			915.03650	891.907	16.89	0.5604	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			763.63650	781.207	16.89	0.4396	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.35440		1.35540			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.36230		1.36620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36830		1.37540			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			954.00000	944.000		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			854.00000	844.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,054.00000	1,044.000		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			262.00000	223.000		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			162.00000	123.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			362.00000	323.000		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			554.00000	483.000		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			454.00000	383.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			654.00000	583.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.28380		1.28440			0.0000	0.00	0	250
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.14220		1.14130			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15250		1.15140			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16180		1.16060			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
R / ¥	EN	On	14/12/2018	Foreign Exchange Future		7.67150	0.12923	7.54350			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Call	0.12923	1,018.68160	1,595.479	20.61	0.4108	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Put	0.12923	3,783.68160	3,080.479	20.61	0.5892	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Call	0.12923	985.21570	1,552.613	20.57	0.4038	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Put	0.12923	3,850.21570	3,137.613	20.57	0.5962	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Call	0.12923	1,052.87010	1,639.041	20.66	0.4179	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Put	0.12923	3,717.87010	3,024.041	20.66	0.5821	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Future			10.57780		10.66640			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.73320		10.82300			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.87850		10.97120			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,301.42510	1,212.463	16.83	0.9803	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			5.02510	4.663	16.83	0.0197	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,291.53570	1,202.575	16.76	0.9798	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			5.13570	4.775	16.76	0.0202	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,311.31730	1,222.355	16.89	0.9807	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			4.91730	4.555	16.89	0.0193	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			689.47960	624.394	15.27	0.6708	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			206.47960	231.194	15.27	0.3292	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			683.17750	618.431	15.28	0.6669	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			210.17750	235.231	15.28	0.3331	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			695.82220	630.396	15.25	0.6746	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			202.82220	227.196	15.25	0.3254	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,133.03270	1,056.014	15.16	0.7772	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			161.83270	177.513	15.16	0.2228	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,125.53240	1,048.729	15.16	0.7746	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			164.33240	180.229	15.16	0.2254	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,140.55730	1,063.329	15.16	0.7797	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			159.35730	174.829	15.16	0.2203	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.57500		2.55160			0.0000	0.00	0	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.46580		2.44440			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.36970		2.34870			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			6.05220	6.167	25.52	0.0630	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			424.45220	401.167	25.52	0.9370	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			5.69520	5.788	25.64	0.0595	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			434.09520	410.788	25.64	0.9405	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			6.43300	6.573	25.40	0.0668	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			414.83300	391.573	25.40	0.9332	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			51.82320	53.833	23.04	0.2688	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			327.42320	308.033	23.04	0.7312	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			49.94950	51.851	23.08	0.2609	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			335.54950	316.051	23.08	0.7391	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			48.13950	49.937	23.13	0.2532	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			343.73950	324.137	23.13	0.7468	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			6.36000	6.331	26.30	0.0349	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,187.66000	1,166.631	26.30	0.9651	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			6.15010	6.118	26.30	0.0339	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,197.45010	1,176.418	26.30	0.9661	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.57660	6.551	26.30	0.0360	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,177.87660	1,156.851	26.30	0.9640	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>6,000</b>
ZMW / R On 14/12/2018			Foreign Exchange Future	1.20120	1.21060			0.0000	0.00	0	0
ZMW / R On 18/03/2019			Foreign Exchange Future	1.12750	1.13660			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.08320	1.09230			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>727 069 630.70</b>	<b>48,981</b>	<b>1,716,121</b>
<b>Total Options</b>									<b>86 514.47</b>	<b>488</b>	<b>9,198,661</b>
<b>Grand Total:</b>									<b>727,156,145.17</b>	<b>49,469</b>	<b>10,914,782</b>