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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/09/2018 Foreign Exchange Future			14.83280		14.90270			0.0000	0.00	0	0
\$ / R On 21/09/2018 Foreign Exchange Future			14.83860		14.90440			0.0000	0.00	0	300
\$ / R On 25/09/2018 Foreign Exchange Future			14.84550		14.91120			0.0000	0.00	0	197
\$ / R On 26/09/2018 Foreign Exchange Future			14.84720		14.91290			0.0000	0.00	0	0
\$ / R On 27/09/2018 Foreign Exchange Future			14.84890		14.91460			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.85060		14.91670			0.0000	0.00	0	2,633
\$ / R On 02/10/2018 Foreign Exchange Future			14.85900		14.92520			0.0000	0.00	0	55
\$ / R On 03/10/2018 Foreign Exchange Future			14.86110		14.92730			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.88010		14.94640			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.88640		14.95270			0.0000	0.00	0	3,500
\$ / R On 17/10/2018 Foreign Exchange Future			14.89060		14.95700			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.90110		14.96730			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.90720		14.97350			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.91530		14.98170			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			14.91940		14.98580			0.0000	0.00	0	4,637
\$ / R On 01/11/2018 Foreign Exchange Future			14.92140		14.98780			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.92350		14.98990			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.92960		14.99600			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.94580		15.01240			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.94990		15.01650			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.95190		15.01860			0.0000	0.00	0	420

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/11/2018	Foreign Exchange Future			14.95800		15.02470			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			14.96620		15.03290			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.97850		15.04530			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.98050		15.04730			0.0000	0.00	0	8,251
\$ / R	On	05/12/2018	Foreign Exchange Future			14.99080		15.05760			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.99280		15.05970			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			15.00310		15.07000			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			15.00510		15.07200			0.0000	0.00	0	1,172
\$ / R	On	14/12/2018	Foreign Exchange Future			15.00920		15.07610			0.0000	959,583,183.60	63,933	829,355
\$ / R	On	20/12/2018	Foreign Exchange Future			15.02150		15.08840			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			15.02350		15.09040			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.04320		15.11030			0.0000	0.00	0	4,706
\$ / R	On	02/01/2019	Foreign Exchange Future			15.04720		15.11430			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.07880		15.14610			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.10250		15.17000			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.10450		15.17200			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			15.13020		15.19790			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.15980		15.22780			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			15.19530		15.26360			0.0000	0.00	0	32,828
\$ / R	On	27/03/2019	Foreign Exchange Future			15.21330		15.28160			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			15.21730		15.28560			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			15.22520		15.29360			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.28110		15.34950			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.34300		15.41150			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.34890		15.41750			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.37090		15.43950			0.0000	0.00	0	19,420
\$ / R	On	20/06/2019	Foreign Exchange Future			15.38290		15.45150			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.39930		15.46810			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.40540		15.47440			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.40950		15.47850			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.46690		15.53660			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.46890		15.53870			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.49350		15.56360			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.52830		15.59890			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.53450		15.60510			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.54060		15.61130			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.56320		15.63410			0.0000	0.00	0	17,436
\$ / R	On	30/09/2019	Foreign Exchange Future			15.59360		15.66510			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.59810		15.66960			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.66260		15.73490			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.72710		15.80010			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.73370		15.80690			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.75820		15.83160			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.79820		15.87210			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.80270		15.87660			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.86720		15.94180			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2020	Foreign Exchange Future			15.93620		16.01160			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.96730		16.04310			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			16.00510		16.08130			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.06520		16.14210			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.14080		16.21860			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.16300		16.24110			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.26540		16.34460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.37210		16.45260			0.0000	0.00	0	0
Total \$ / R Future												959,583,183.60	63,933	1,032,085
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Put			131.07280	167.200	19.04	1.0000	0.00	0	0
\$ / R	On	18/09/2018	Foreign Exchange Option	15.00	Call			33.77280	0.000	19.04	0.0000	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			495.89600	545.909	28.01	0.9151	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			30.29600	14.509	28.01	0.0849	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,185.19590	1,247.946	27.26	0.9827	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			6.39590	3.446	27.26	0.0173	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			45.46160	47.826	19.95	0.1942	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			478.36160	415.026	19.95	0.8058	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			545.71330	585.710	21.14	0.8602	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			60.31330	34.610	21.14	0.1398	0.00	0	20,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			5.75270	4.703	22.73	0.0223	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			1,142.45270	1,075.303	22.73	0.9777	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			686.98230	623.878	19.72	0.8999	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			20.28230	23.278	19.72	0.1001	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,342.90310	1,404.902	26.88	0.9773	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			9.60310	5.502	26.88	0.0227	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			66.65670	71.733	19.33	0.2493	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			443.35670	382.333	19.33	0.7507	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,917.56280	1,851.156	29.00	0.9974	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.86280	0.556	29.00	0.0026	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			5.97600	4.971	22.55	0.0236	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,122.67600	1,055.571	22.55	0.9764	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			1,886.55630	1,951.327	30.55	0.9921	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.25630	1.927	30.55	0.0079	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.51430	0.475	27.30	0.0020	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			2,165.71430	2,099.475	27.30	0.9980	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			276.36590	295.811	19.19	0.5736	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			223.66590	176.911	19.19	0.4264	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			9.21240	9.335	20.37	0.0304	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,445.61240	1,379.435	20.37	0.9696	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			747.97390	784.491	21.14	0.7706	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			140.67390	110.891	21.14	0.2294	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			0.00000	301.993	18.50	0.5134	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			0.00000	295.593	18.50	0.4866	92,816.14	314	314
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			0.00000	342.309	18.78	0.5283	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			0.00000	268.709	18.78	0.4717	84,374.50	314	314

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put		6.97360	6.912	19.55	0.0222	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call		1,613.97360	1,547.512	19.55	0.9778	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put		45.76530	44.882	17.35	0.1142	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call		1,013.06530	945.982	17.35	0.8858	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call		1,773.97140	1,707.211	19.36	0.9813	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put		6.67140	6.111	19.36	0.0187	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		162.93090	166.801	17.94	0.2996	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		646.43090	584.001	17.94	0.7004	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		444.08710	462.167	19.24	0.5468	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		365.78710	317.467	19.24	0.4532	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put		50.13230	52.289	17.27	0.1176	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call		1,105.93230	1,041.689	17.27	0.8824	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call		846.04810	781.089	17.48	0.7868	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put		110.24810	111.689	17.48	0.2132	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call		487.88100	431.067	18.63	0.5543	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put		322.08100	331.667	18.63	0.4457	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put		423.17690	439.490	19.16	0.5236	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call		398.97690	348.890	19.16	0.4764	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call		1,992.84680	1,926.125	19.48	0.9818	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put		7.04680	6.725	19.48	0.0182	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,081.51640	2,133.753	24.42	0.9370	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		47.31640	33.153	24.42	0.0630	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		1,572.65090	1,618.789	23.60	0.8811	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		88.45090	68.189	23.60	0.1189	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put		252.97860	259.773	18.33	0.3823	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call		568.77860	509.173	18.33	0.6177	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		34.55550	37.465	17.27	0.0893	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,220.35550	1,156.865	17.27	0.9107	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put		5.99260	5.600	20.48	0.0146	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call		2,183.79260	2,117.000	20.48	0.9854	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put		762.19320	790.052	20.82	0.6851	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call		252.09320	213.552	20.82	0.3149	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put		345.77950	355.622	18.77	0.4570	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call		485.67950	429.122	18.77	0.5430	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		1,184.11820	1,117.506	16.88	0.8935	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		48.11820	47.906	16.88	0.1065	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		1,886.74790	1,935.533	24.04	0.9061	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		72.74790	55.133	24.04	0.0939	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		2.57950	2.339	24.92	0.0053	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		3,098.57950	3,031.939	24.92	0.9947	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		385.10170	394.452	18.73	0.4542	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		537.50170	480.252	18.73	0.5458	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put		752.95320	775.854	20.39	0.6392	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call		329.45320	285.754	20.39	0.3608	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call		539.97430	483.219	18.87	0.5369	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put		411.37430	421.319	18.87	0.4631	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,112.79690	1,043.114	17.19	0.8380	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			94.19690	91.215	17.19	0.1620	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			337.13250	344.260	18.57	0.4096	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			615.73250	556.160	18.57	0.5904	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			327.84650	334.621	18.53	0.4024	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			626.44650	566.521	18.53	0.5976	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			2.80080	2.348	24.35	0.0049	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,351.40080	3,284.248	24.35	0.9951	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,189.16120	4,122.241	25.80	0.9992	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.56120	0.341	25.80	0.0008	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			20.28560	16.107	17.52	0.0373	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,818.88560	1,748.007	17.52	0.9627	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			391.53100	400.953	18.68	0.4438	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			576.23100	518.953	18.68	0.5562	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			682.20020	702.739	19.97	0.5890	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			405.10020	358.939	19.97	0.4110	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			299.92620	306.775	18.31	0.3671	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			712.82620	652.975	18.31	0.6329	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			40.82190	36.930	16.89	0.0718	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,626.12190	1,555.430	16.89	0.9282	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			2,071.12930	2,002.060	18.70	0.9588	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			23.82930	21.560	18.70	0.0412	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			135.37930	136.200	17.38	0.2014	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			1,102.67930	1,036.700	17.38	0.7986	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			976.96470	912.715	17.56	0.7504	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			637.71190	582.265	18.74	0.5677	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			80.15700	79.200	17.08	0.1329	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,327.45700	1,259.700	17.08	0.8671	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			179.66470	182.215	17.56	0.2496	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,360.89410	2,409.649	24.76	0.8944	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			98.19410	80.149	24.76	0.1056	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,806.60990	1,848.915	23.49	0.8370	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			153.90990	129.415	23.49	0.1630	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			410.41190	421.765	18.74	0.4323	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			803.56940	827.267	20.26	0.6085	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			411.16940	368.067	20.26	0.3915	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,265.86700	1,199.531	17.21	0.8377	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			106.16700	106.730	17.21	0.1623	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			704.23180	725.403	19.87	0.5687	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			463.93180	418.203	19.87	0.4313	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			624.80330	571.383	18.88	0.5456	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			465.10330	478.583	18.88	0.4544	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			965.41760	903.879	17.67	0.7313	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			205.71760	211.080	17.67	0.2687	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			987.17830	1,015.013	20.82	0.6548	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			367.17830	328.113	20.82	0.3452	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		1,315.21360	1,249.384	17.17	0.8421	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		105.21360	106.285	17.17	0.1579	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		575.95260	593.564	19.26	0.5036	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		565.95260	516.664	19.26	0.4964	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		70.59610	70.676	16.97	0.1147	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		1,490.59610	1,423.776	16.97	0.8853	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		472.83360	486.864	18.86	0.4482	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		654.83360	601.964	18.86	0.5518	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		579.74350	530.768	19.30	0.4989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		583.64350	601.568	19.30	0.5011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		575.59510	526.905	19.33	0.4961	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		589.49510	607.705	19.33	0.5039	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		997.59510	937.119	17.71	0.7267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		221.49510	227.919	17.71	0.2733	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		1,294.38410	1,229.184	17.27	0.8296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		118.28410	119.984	17.27	0.1704	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		938.29340	880.068	17.89	0.7006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		252.19340	260.868	17.89	0.2994	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		497.14370	451.934	19.86	0.4406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		721.04370	742.734	19.86	0.5594	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		0.00000	954.167	20.61	0.6306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		0.00000	363.367	20.61	0.3694	181,683.45	500	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		342.76460	305.843	21.21	0.3198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,106.66460	1,136.644	21.21	0.6802	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,393.17610	1,428.290	22.12	0.7432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		269.27610	237.490	22.12	0.2568	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		865.17610	808.178	18.13	0.6651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		299.07610	308.978	18.13	0.3349	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		737.99300	683.568	18.59	0.5967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		401.89300	414.368	18.59	0.4033	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		1,905.69510	1,947.269	23.48	0.8227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		181.79510	156.469	23.48	0.1773	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		659.26140	606.768	18.90	0.5498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		483.16140	497.568	18.90	0.4502	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,319.71630	1,353.603	21.89	0.7287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		285.81630	252.803	21.89	0.2713	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,083.14460	2,126.920	23.90	0.8436	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		159.24460	136.120	23.90	0.1564	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		514.75410	468.745	19.73	0.4534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		688.65410	709.545	19.73	0.5466	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		1,125.66620	1,062.141	17.49	0.7758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		169.56620	172.941	17.49	0.2242	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		767.42660	790.230	20.03	0.5769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		473.52660	429.430	20.03	0.4231	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		1,426.17670	1,461.828	22.22	0.7493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		262.27670	231.028	22.22	0.2507	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			871.09030	813.989	18.11	0.6681	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			294.99030	304.789	18.11	0.3319	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,794.08720	1,723.861	17.43	0.9246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			47.98720	44.661	17.43	0.0754	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,475.27610	1,408.947	17.06	0.8759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			79.17610	79.747	17.06	0.1241	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			1,039.24730	976.884	17.60	0.7438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			203.14730	207.684	17.60	0.2562	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			863.63470	888.642	20.39	0.6103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			429.73470	387.842	20.39	0.3897	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			2,059.53920	1,990.847	18.32	0.9461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			33.43920	31.647	18.32	0.0539	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			774.92310	719.685	18.45	0.6175	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			368.82310	380.485	18.45	0.3825	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			595.37430	613.867	19.35	0.5066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			571.47430	523.067	19.35	0.4934	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,023.31120	1,051.689	20.94	0.6583	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			369.41120	330.889	20.94	0.3417	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			1,067.59620	1,004.827	17.57	0.7546	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			191.49620	195.627	17.57	0.2454	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,697.22600	1,736.299	22.99	0.7939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			213.32600	185.499	22.99	0.2061	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			533.00110	486.192	19.61	0.4665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			656.90110	676.992	19.61	0.5335	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,114.34880	1,144.473	21.24	0.6822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			340.44880	303.673	21.24	0.3178	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			920.55240	946.804	20.59	0.6284	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			406.65240	366.004	20.59	0.3716	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			934.99380	961.550	20.64	0.6328	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			401.09380	360.750	20.64	0.3672	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			1,103.67770	1,040.428	17.52	0.7679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			177.57770	181.228	17.52	0.2321	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,160.77420	1,191.790	21.39	0.6935	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			326.87420	290.990	21.39	0.3065	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,344.07780	1,378.377	21.97	0.7336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			280.17780	247.577	21.97	0.2664	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			828.76440	852.988	20.26	0.5986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			444.86440	402.188	20.26	0.4014	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			1,032.23350	969.974	17.61	0.7411	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			206.13350	210.774	17.61	0.2589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,803.47630	1,733.314	17.46	0.9255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			47.37630	44.114	17.46	0.0745	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,543.78920	1,477.142	16.98	0.8907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			67.68920	67.942	16.98	0.1093	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			431.45490	444.641	18.71	0.4210	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			707.55490	653.841	18.71	0.5790	0.00	0	400

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	14.16	Call			1,096.40370	1,033.248	17.53	0.7653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			180.30370	184.048	17.53	0.2347	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			248.49790	257.076	17.87	0.2965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			944.59790	886.276	17.87	0.7035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,155.46190	2,087.195	18.64	0.9523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			29.36190	27.995	18.64	0.0477	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,416.49400	1,350.469	17.13	0.8620	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			90.39400	91.269	17.13	0.1380	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			382.80890	394.815	18.51	0.3914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			758.90890	704.015	18.51	0.6086	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,837.73910	2,771.112	20.87	0.9796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			11.63910	11.912	20.87	0.0204	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,140.46410	1,076.763	17.47	0.7809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			164.36410	167.563	17.47	0.2191	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,231.52820	1,263.860	21.62	0.7099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			307.62820	273.060	21.62	0.2901	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,886.98320	2,820.408	21.03	0.9808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			10.88320	11.208	21.03	0.0192	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			237.60710	245.894	17.81	0.2878	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			963.70710	905.094	17.81	0.7122	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			543.46610	559.410	19.13	0.4816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			609.56610	558.610	19.13	0.5184	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			842.64480	867.184	20.31	0.6033	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			438.74480	396.384	20.31	0.3967	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,449.95010	1,383.745	17.09	0.8701	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			83.85010	84.545	17.09	0.1299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			231.06650	238.603	17.77	0.2819	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			977.16650	917.804	17.77	0.7181	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,416.71330	2,349.321	19.50	0.9655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			20.61330	20.121	19.50	0.0345	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,458.36950	1,392.124	17.08	0.8720	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			82.26950	82.924	17.08	0.1280	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,682.04460	1,610.991	17.05	0.9130	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			55.94460	51.791	17.05	0.0870	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,000.96980	1,028.896	20.86	0.6520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			377.06980	338.096	20.86	0.3480	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			856.61420	881.468	20.36	0.6080	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			432.71420	390.668	20.36	0.3920	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,985.61150	2,919.123	21.35	0.9830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			9.51150	9.923	21.35	0.0170	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			625.80220	645.093	19.48	0.5202	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			551.90220	504.293	19.48	0.4798	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,383.40510	1,317.576	17.17	0.8537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			97.30510	98.376	17.17	0.1463	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			3,064.84040	2,998.201	21.60	0.9846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			8.74040	9.001	21.60	0.0154	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,897.76030	1,828.201	17.78	0.9339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			41.66030	39.001	17.78	0.0661	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			95.54150	96.564	17.16	0.1442	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,391.64150	1,325.764	17.16	0.8558	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			406.74270	419.333	18.61	0.4063	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			732.84270	678.533	18.61	0.5937	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			337.29860	348.175	18.31	0.3617	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			813.39860	757.375	18.31	0.6383	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			978.79880	1,006.273	20.79	0.6457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			384.89880	345.473	20.79	0.3543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			271.15710	280.337	17.99	0.3142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			907.25710	849.536	17.99	0.6858	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			172.20790	175.674	17.50	0.2268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,118.30790	1,054.874	17.50	0.7732	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			346.14640	357.246	18.35	0.3677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			802.24640	746.446	18.35	0.6323	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,348.70130	2,281.117	19.28	0.9625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			22.60130	21.917	19.28	0.0375	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,183.80350	3,116.986	21.99	0.9867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			7.70350	7.786	21.99	0.0133	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			341.70650	352.694	18.33	0.3647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			807.80650	751.894	18.33	0.6353	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,332.68220	3,265.697	22.47	0.9889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			6.58220	6.497	22.47	0.0111	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			59.62330	55.093	16.89	0.0923	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,635.72330	1,564.293	16.89	0.9077	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,084.65790	3,017.985	21.66	0.9849	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			8.55790	8.785	21.66	0.0151	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,465.39770	2,398.129	19.66	0.9676	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			19.29770	18.929	19.66	0.0324	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			139.99770	142.389	17.37	0.1940	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,216.09770	1,151.589	17.37	0.8060	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			2,011.77870	1,942.851	18.16	0.9428	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			35.67870	33.651	18.16	0.0572	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			537.83900	553.503	19.10	0.4788	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			613.93900	562.703	19.10	0.5212	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,709.94960	2,643.156	20.45	0.9761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			13.84960	13.956	20.45	0.0239	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			451.77630	465.443	18.79	0.4327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			687.87630	634.643	18.79	0.5673	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			99.09050	100.214	17.18	0.1484	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,375.19050	1,309.414	17.18	0.8516	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			31.33680	29.764	18.48	0.0507	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			2,107.43680	2,038.964	18.48	0.9493	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			43.30140	40.469	17.68	0.0685	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,869.40140	1,799.669	17.68	0.9315	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			477.85530	492.140	18.89	0.4473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			663.95530	611.340	18.89	0.5527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			16.24700	16.153	20.07	0.0277	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,592.34700	2,525.354	20.07	0.9723	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			128.81620	130.848	17.32	0.1820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,254.91620	1,190.048	17.32	0.8180	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,300.17620	2,346.349	24.39	0.8653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			136.27620	115.549	24.39	0.1347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,145.84720	2,077.540	18.61	0.9517	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			29.74720	28.340	18.61	0.0483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			40.60010	38.053	17.84	0.0645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,916.70010	1,847.253	17.84	0.9355	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			583.91950	534.662	19.28	0.5016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			577.81950	595.462	19.28	0.4984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,192.05950	1,223.664	21.49	0.7009	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			318.15950	282.864	21.49	0.2991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,441.96670	3,374.888	22.82	0.9903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			5.86670	5.688	22.82	0.0097	0.00	0	2,764
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			1,019.89140	959.916	17.68	0.7245	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			231.49140	238.416	17.68	0.2755	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,314.51120	1,249.854	17.25	0.8250	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			126.11120	128.354	17.25	0.1750	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			731.58000	753.243	19.79	0.5533	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			519.98000	474.743	19.79	0.4467	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			682.89080	630.696	18.86	0.5529	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			494.49080	509.196	18.86	0.4471	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			377.67430	389.583	18.39	0.3786	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			808.07430	753.083	18.39	0.6214	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			44.98920	42.691	17.73	0.0690	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,935.38920	1,866.191	17.73	0.9310	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			420.33960	433.244	18.57	0.4044	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			760.73960	706.744	18.57	0.5956	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,841.55050	1,771.805	17.45	0.9223	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			51.15050	48.305	17.45	0.0777	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			1,092.47890	1,030.429	17.46	0.7349	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			232.17890	237.229	17.46	0.2651	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			695.77940	643.702	18.83	0.5420	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			545.47940	560.502	18.83	0.4580	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,149.21770	2,081.478	18.07	0.9408	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			38.91770	38.278	18.07	0.0592	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			222.94200	227.694	17.43	0.2574	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,113.24200	1,050.894	17.43	0.7426	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			118.45510	120.023	17.03	0.1600	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,428.75510	1,363.223	17.03	0.8400	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,611.64700	2,658.392	24.52	0.8697	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			141.94700	121.592	24.52	0.1303	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,026.89920	2,067.629	23.27	0.8130	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			207.19920	180.829	23.27	0.1870	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,249.21770	2,181.676	18.25	0.9468	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			34.91770	34.476	18.25	0.0532	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			30.57290	29.996	18.31	0.0441	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,516.67290	2,448.796	18.31	0.9559	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			50.58640	49.579	17.58	0.0673	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,270.58640	2,202.079	17.58	0.9327	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			695.83540	711.477	19.06	0.4827	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			737.83540	685.977	19.06	0.5173	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			40.99800	40.257	17.78	0.0556	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,422.99800	2,354.757	17.78	0.9444	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,226.73780	2,158.139	17.51	0.9281	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			54.73780	53.639	17.51	0.0719	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			325.73640	332.203	17.60	0.3041	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,117.73640	1,056.703	17.60	0.6959	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,202.49630	1,139.207	17.44	0.7264	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			280.49630	284.707	17.44	0.2736	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			697.81880	712.308	18.95	0.4694	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			795.71880	742.508	18.95	0.5306	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			421.69290	430.093	17.81	0.3366	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,129.49290	1,069.893	17.81	0.6634	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			50.26790	52.414	17.21	0.0657	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,448.06790	2,382.214	17.21	0.9343	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,292.89020	2,226.399	17.12	0.9193	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			65.09020	66.599	17.12	0.0807	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,297.26570	1,231.953	17.43	0.7222	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			319.46570	322.153	17.43	0.2778	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			819.74650	835.675	19.23	0.4969	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			777.54650	725.475	19.23	0.5031	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,477.24460	3,408.905	17.81	0.9812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			13.64460	13.605	17.81	0.0188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,219.76420	3,151.761	16.99	0.9768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			16.16420	16.461	16.99	0.0232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,774.85020	3,706.248	18.75	0.9852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			11.25020	10.948	18.75	0.0148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,936.89670	4,868.443	21.42	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.29670	3.143	21.42	0.0042	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,489.41150	1,421.993	17.22	0.7602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			275.81150	276.693	17.22	0.2398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			427.70640	433.590	17.69	0.3266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,211.30640	1,148.890	17.69	0.6734	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,552.52940	2,485.729	16.77	0.9380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			48.92940	50.429	16.77	0.0620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			134.00470	133.335	16.83	0.1382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,947.60470	1,878.635	16.83	0.8618	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	14.96	Put		662.86750	674.171	18.58	0.4267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		966.46750	909.471	18.58	0.5733	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		799.85390	813.768	19.02	0.4742	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		863.45390	809.068	19.02	0.5258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		3,536.72560	3,468.324	17.99	0.9821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		13.12560	13.024	17.99	0.0179	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		954.51360	971.136	19.47	0.5210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		768.11360	716.436	19.47	0.4790	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		359.12000	362.192	17.48	0.2895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,322.72000	1,257.492	17.48	0.7105	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,707.33390	1,637.999	16.91	0.8157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		193.73390	192.699	16.91	0.1843	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,823.24870	2,756.646	16.74	0.9587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		29.64870	31.346	16.74	0.0413	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,625.21740	1,556.494	17.02	0.7960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		221.61740	221.194	17.02	0.2040	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,939.34680	1,870.325	16.83	0.8604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		135.74680	135.025	16.83	0.1396	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,595.98420	1,527.512	17.06	0.7886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		232.38420	232.212	17.06	0.2114	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		782.08030	795.666	18.96	0.4684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		875.68030	820.966	18.96	0.5316	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,012.99660	1,030.620	19.64	0.5371	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		736.59660	685.920	19.64	0.4629	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		1,235.44050	1,171.658	17.62	0.6819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		411.84050	416.358	17.62	0.3181	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		2,335.00860	2,267.744	16.79	0.9160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		71.40860	72.444	16.79	0.0840	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,785.46660	2,718.858	16.74	0.9562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		31.86660	33.558	16.74	0.0438	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		1,524.39650	1,456.604	17.17	0.7698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		260.79650	261.304	17.17	0.2302	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		1,335.54600	1,270.122	17.46	0.7146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		351.94600	354.822	17.46	0.2854	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,190.16010	2,221.884	22.38	0.7463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		373.76010	337.184	22.38	0.2537	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		960.94040	977.673	19.49	0.5228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		764.54040	712.973	19.49	0.4772	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,198.53800	2,230.350	22.40	0.7473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		372.13800	335.650	22.40	0.2527	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		2,424.83440	2,357.800	16.78	0.9258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		61.23440	62.500	16.78	0.0742	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,253.36190	1,274.866	20.28	0.5955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		626.96190	580.166	20.28	0.4045	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,548.69690	2,584.052	23.02	0.7852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		312.29690	279.352	23.02	0.2148	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,182.68840	1,121.398	17.78	0.6628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			449.08840	456.098	17.78	0.3372	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,093.16390	1,112.121	19.86	0.5578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			696.76390	647.421	19.86	0.4422	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,795.94880	1,824.586	21.61	0.6932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			459.54880	419.886	21.61	0.3068	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			1,032.24500	973.787	18.32	0.6019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			588.64500	598.487	18.32	0.3981	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,429.35940	1,453.504	20.73	0.6316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			562.95940	518.804	20.73	0.3684	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,406.77310	2,339.698	16.78	0.9239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			63.17310	64.398	16.78	0.0761	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,291.04690	1,226.318	17.53	0.7003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			377.44690	381.018	17.53	0.2997	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,332.81190	1,355.659	20.48	0.6124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			596.41190	550.959	20.48	0.3876	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,228.88270	2,161.270	16.80	0.9033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			85.28270	85.970	16.80	0.0967	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			1,166.20790	1,105.197	17.84	0.6565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			462.60790	469.897	17.84	0.3435	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			2,022.66750	1,954.124	16.82	0.8740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			119.06750	118.824	16.82	0.1260	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			2,116.13130	2,048.054	16.81	0.8880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			102.53130	102.754	16.81	0.1120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,199.38480	1,137.819	17.72	0.6692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			435.78480	442.519	17.72	0.3308	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,746.25730	1,675.905	16.86	0.8243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			182.65730	180.605	16.86	0.1757	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			1,027.40070	969.047	18.33	0.5999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			593.80070	603.747	18.33	0.4001	6,037,471.00	10,000	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,196.70550	1,217.325	20.13	0.5827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			650.30550	602.625	20.13	0.4173	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			1,071.79780	1,012.530	18.17	0.6186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			548.19780	557.230	18.17	0.3814	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			1,022.58290	964.330	18.35	0.5978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			598.98290	609.030	18.35	0.4022	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,621.15350	1,647.737	21.20	0.6658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			504.75350	463.037	21.20	0.3342	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,140.07790	2,171.254	22.29	0.7402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			383.67790	346.554	22.29	0.2598	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,206.92420	2,238.827	22.41	0.7484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			370.52420	334.127	22.41	0.2516	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,761.95910	1,691.722	16.85	0.8275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			178.35910	176.422	16.85	0.1725	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,496.36370	1,428.871	17.21	0.7621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			272.76370	273.571	17.21	0.2379	0.00	0	7,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			2,990.84050	3,030.059	23.79	0.8232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			254.44050	225.359	23.79	0.1768	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,677.18240	1,608.060	16.95	0.8086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			203.58240	202.760	16.95	0.1914	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			896.46660	841.202	18.87	0.5413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			752.86660	765.902	18.87	0.4587	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			867.50790	813.014	19.00	0.5277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			793.90790	807.714	19.00	0.4723	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,316.67050	2,349.730	22.61	0.7610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			350.27050	315.030	22.61	0.2390	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,090.30730	2,120.929	22.20	0.7339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			393.90730	356.229	22.20	0.2661	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			892.27130	837.114	18.89	0.5394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			758.67130	771.814	18.89	0.4606	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,356.45130	3,399.199	24.52	0.8466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			220.05130	194.499	24.52	0.1534	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			0.00000	1,808.297	21.58	0.6908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.00000	423.597	21.58	0.3092	8,471,942.00	20,000	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			930.79510	874.656	18.72	0.5572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			707.19510	719.356	18.72	0.4428	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,098.57800	2,129.293	22.21	0.7350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			392.17800	354.593	22.21	0.2650	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			820.06660	766.837	19.22	0.5048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			866.46660	881.537	19.22	0.4952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,290.56000	2,223.161	16.79	0.9109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			76.96000	77.861	16.79	0.0891	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			0.00000	1,660.679	16.88	0.8209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			0.00000	185.379	16.88	0.1791	3,707,588.00	20,000	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			816.23360	763.114	19.24	0.5030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			872.63360	887.814	19.24	0.4970	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			812.41970	759.410	19.26	0.5011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			878.81970	894.110	19.26	0.4989	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			18.02460	20.395	16.48	0.0282	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			3,089.62460	3,023.695	16.48	0.9718	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,390.74940	1,324.754	17.45	0.7198	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			355.14940	357.454	17.45	0.2802	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			954.96060	971.211	19.43	0.5112	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			810.56060	758.511	19.43	0.4888	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			73.52440	77.068	16.68	0.0866	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,359.12440	2,294.368	16.68	0.9134	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			527.41070	536.716	18.05	0.3650	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			1,143.01070	1,084.016	18.05	0.6350	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			80.67150	82.629	16.55	0.0915	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,324.27150	2,257.829	16.55	0.9085	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			646.47840	656.813	18.28	0.3912	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			1,155.97840	1,097.913	18.28	0.6088	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,488.22080	1,422.960	17.45	0.7188	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			388.72080	391.860	17.45	0.2812	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,101.59880	1,118.995	19.61	0.5247	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			841.09880	790.095	19.61	0.4753	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			70.73200	73.734	16.00	0.0806	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,500.23200	2,434.834	16.00	0.9194	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,430.47570	2,365.007	16.10	0.9107	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			80.97570	83.907	16.10	0.0893	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			167.73150	169.346	16.65	0.1536	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			2,027.23150	1,960.446	16.65	0.8464	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,246.97170	1,265.172	19.79	0.5362	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			868.47170	818.172	19.79	0.4638	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,501.18680	2,433.676	15.68	0.9083	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			89.68680	90.676	15.68	0.0917	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			767.64630	779.610	18.53	0.4133	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,169.14630	1,112.610	18.53	0.5867	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,580.72600	1,515.751	17.48	0.7187	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			419.22600	422.751	17.48	0.2813	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			112.47170	113.574	15.91	0.1090	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,383.97170	2,316.574	15.91	0.8910	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			20.77380	21.052	15.00	0.0272	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,298.27380	3,229.952	15.00	0.9728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,517.70410	1,453.477	17.65	0.6905	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,547.83320	1,483.228	17.60	0.6989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			478.33320	482.328	17.60	0.3011	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			307.71390	309.483	17.13	0.2214	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,146.19930	1,162.789	19.50	0.5049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			965.69930	913.689	19.50	0.4951	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,541.76960	1,477.235	17.61	0.6972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			482.26960	486.335	17.61	0.3028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,553.91570	1,489.235	17.59	0.7006	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			865.07230	815.340	19.95	0.4525	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,900.29720	1,835.345	17.08	0.7864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			290.79720	294.445	17.08	0.2136	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,400.82730	1,420.302	20.07	0.5583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			840.32730	791.202	20.07	0.4417	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,867.21390	1,800.383	17.13	0.7786	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			132.87100	138.278	16.01	0.1242	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			678.53620	689.757	18.20	0.3776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,298.03620	1,240.657	18.20	0.6224	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			339.57790	340.988	17.22	0.2372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,799.07790	1,731.888	17.22	0.7628	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,345.57230	1,364.440	19.95	0.5475	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,421.15100	2,357.880	15.81	0.8904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,745.62080	2,681.591	15.11	0.9340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			56.12080	60.691	15.11	0.0660	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,101.56010	1,117.618	19.39	0.4946	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			991.06010	938.518	19.39	0.5054	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,332.37100	2,269.178	16.01	0.8758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.53890	12.608	19.78	0.0131	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,181.81700	3,113.708	14.35	0.9702	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			22.31700	22.808	14.35	0.0298	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,546.06650	2,482.583	15.53	0.9090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			86.56650	91.683	15.53	0.0910	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			111.65100	116.980	15.81	0.1096	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			564.94320	570.616	17.80	0.3365	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,424.44320	1,361.516	17.80	0.6635	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,264.29940	1,282.253	19.77	0.5308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			903.79940	853.153	19.77	0.4692	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,762.03890	4,693.508	19.78	0.9869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			474.41570	478.335	17.59	0.2994	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			498.20410	502.577	17.65	0.3095	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,334.06630	2,362.286	21.88	0.6911	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			565.56630	525.186	21.88	0.3089	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			633.28960	642.990	18.01	0.3594	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,364.78960	1,305.890	18.01	0.6406	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,663.08740	1,597.911	17.50	0.7192	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			444.98740	448.611	17.50	0.2808	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,382.43460	1,401.390	19.97	0.5460	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			890.53460	840.690	19.97	0.4540	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			93.12200	98.205	15.45	0.0946	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,561.22200	2,497.505	15.45	0.9054	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			882.35700	895.558	18.76	0.4312	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,180.45700	1,124.858	18.76	0.5688	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			128.38220	133.601	15.79	0.1189	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,412.78220	2,349.001	15.79	0.8811	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,728.42290	1,751.372	20.67	0.6029	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			766.92290	720.872	20.67	0.3971	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,213.78650	2,154.166	16.31	0.8440	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			185.28650	194.666	16.31	0.1560	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,006.31410	1,021.337	18.98	0.4463	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,202.91410	1,148.237	18.98	0.5537	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,757.79160	1,692.891	17.52	0.7204	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			471.19160	475.991	17.52	0.2796	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,525.57030	1,545.290	20.12	0.5533	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			922.17030	872.190	20.12	0.4467	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			99.22260	102.060	15.04	0.0949	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,635.82260	2,568.960	15.04	0.9051	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			147.27670	146.514	15.45	0.1245	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,445.97670	2,375.414	15.45	0.8755	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,680.18040	1,701.397	20.36	0.5721	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			893.78040	844.897	20.36	0.4279	0.00	0	3,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			572.13790	579.073	17.74	0.3135	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,655.73790	1,592.573	17.74	0.6865	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,673.40600	1,694.269	20.29	0.5620	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			942.30600	892.569	20.29	0.4380	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			112.03330	106.336	14.77	0.0955	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,710.93330	2,634.636	14.77	0.9045	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,136.04390	1,151.492	19.19	0.4616	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,214.94390	1,159.792	19.19	0.5384	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,842.62410	1,776.508	17.52	0.7220	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			493.72410	498.208	17.52	0.2780	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			174.67930	170.704	15.49	0.1343	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,489.77930	2,415.204	15.49	0.8657	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,859.12630	3,894.716	23.87	0.7704	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			470.42630	435.316	23.87	0.2296	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,685.11740	2,713.327	21.93	0.6785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			679.21740	636.527	21.93	0.3215	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			0.00000	3,590.912	23.21	0.7487	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			0.00000	484.112	23.21	0.2513	68,321,316.56	141,127	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,145.14910	4,185.455	24.36	0.7790	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			459.24910	428.655	24.36	0.2210	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			0.00000	3,555.345	23.15	0.7465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			0.00000	488.545	23.15	0.2535	16,471,291.30	33,715	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,397.51300	2,326.974	15.91	0.8400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			223.41300	223.774	15.91	0.1600	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,411.89570	2,341.067	15.86	0.8429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			217.79570	217.867	15.86	0.1571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			0.00000	1,891.376	17.41	0.7386	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			0.00000	468.176	17.41	0.2614	66,072,288.46	141,127	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,404.69350	2,334.007	15.88	0.8415	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			220.59350	220.807	15.88	0.1585	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,366.80200	1,384.109	19.62	0.5008	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,130.90200	1,077.309	19.62	0.4992	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,356.89700	2,382.450	21.42	0.6441	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			760.99700	715.650	21.42	0.3559	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,899.20070	4,829.986	18.02	0.9842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			15.10070	16.786	18.02	0.0158	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,179.62910	3,103.433	13.46	0.9554	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			45.52910	40.233	13.46	0.0446	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,616.95330	1,553.149	17.95	0.6557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			702.85330	709.949	17.95	0.3443	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,163.41630	1,179.858	19.20	0.4601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,247.51630	1,193.058	19.20	0.5399	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			2,060.03660	1,999.046	17.20	0.7628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			395.93660	405.846	17.20	0.2372	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,924.24160	2,954.240	22.29	0.7005	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			628.34160	587.440	22.29	0.2995	0.00	0	2,571

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	14.21	Call			1,913.31760	1,847.536	17.48	0.7288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			489.21760	494.336	17.48	0.2712	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,857.74670	2,887.254	22.19	0.6946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			641.84670	600.454	22.19	0.3054	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,839.66960	1,774.315	17.59	0.7117	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			535.56960	541.115	17.59	0.2883	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,382.66030	3,415.762	22.96	0.7368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			546.76030	508.962	22.96	0.2632	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,243.75100	1,189.229	19.21	0.5386	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,169.65100	1,186.029	19.21	0.4614	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			0.00000	1,923.209	17.36	0.7456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			0.00000	450.009	17.36	0.2544	15,172,039.95	33,715	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,313.69330	1,257.929	18.94	0.5624	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,059.59330	1,074.729	18.94	0.4376	0.00	0	5,000
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,240.57610	1,183.946	19.38	0.5281	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			514.49860	518.774	17.52	0.2759	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			973.79600	922.910	20.44	0.4333	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,808.69600	1,829.310	20.44	0.5667	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			121.63650	120.455	14.90	0.1008	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,786.73650	2,714.055	14.90	0.8992	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,255.47610	1,270.346	19.38	0.4719	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,929.59860	1,862.374	17.52	0.7241	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			197.22600	197.394	15.67	0.1437	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,536.82600	2,465.494	15.67	0.8563	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,969.14520	1,989.565	20.72	0.5727	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			1,004.04520	952.165	20.72	0.4273	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,875.93960	2,793.290	14.91	0.8963	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			141.03960	130.690	14.91	0.1037	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,397.09980	1,411.700	19.67	0.4838	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,261.99980	1,204.300	19.67	0.5162	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			2,019.21880	1,950.719	17.53	0.7266	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			534.31880	538.119	17.53	0.2734	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			231.97520	225.182	15.78	0.1532	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,576.87520	2,497.782	15.78	0.8468	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,517.94920	1,531.885	19.88	0.4916	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,288.04920	1,228.985	19.88	0.5084	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			2,103.00600	2,030.776	17.52	0.7292	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			552.90600	553.676	17.52	0.2708	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,105.57950	2,125.361	20.92	0.5761	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			1,035.67950	982.461	20.92	0.4239	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			156.56010	147.778	15.17	0.1093	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,956.66010	2,874.878	15.17	0.8907	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			264.89180	257.631	16.01	0.1624	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,631.79180	2,551.331	16.01	0.8376	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,996.04350	3,917.887	15.46	0.9577	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			54.44350	49.686	15.46	0.0423	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,510.13430	2,429.867	16.44	0.8088	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			338.53430	331.667	16.44	0.1912	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,408.73270	1,348.206	19.60	0.5386	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,383.58300	1,396.336	19.62	0.4626	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,401.64530	1,340.878	19.63	0.5363	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,390.04530	1,402.678	19.63	0.4637	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,377.13270	1,390.006	19.60	0.4614	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,496.81580	2,519.167	21.54	0.6139	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			948.41580	897.367	21.54	0.3861	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,750.22400	4,787.429	25.25	0.7608	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			581.82400	545.629	25.25	0.2392	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,405.18300	1,344.536	19.62	0.5374	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,248.50050	2,267.865	21.10	0.5789	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			1,070.60050	1,016.065	21.10	0.4211	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			172.15800	162.548	15.31	0.1131	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			3,044.25800	2,960.748	15.31	0.8869	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,652.32230	1,666.000	20.09	0.4997	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,314.42230	1,254.201	20.09	0.5003	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,191.98720	2,119.049	17.53	0.7319	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			569.88720	570.849	17.53	0.2681	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			295.65410	289.430	16.20	0.1706	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,682.25410	2,602.130	16.20	0.8294	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			326.66470	319.249	16.34	0.1776	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,728.46470	2,646.449	16.34	0.8224	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			358.04570	348.755	16.46	0.1837	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,779.64570	2,694.955	16.46	0.8163	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,736.55020	1,667.404	19.30	0.5847	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,303.45020	1,310.104	19.30	0.4153	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,732.62270	1,663.555	19.31	0.5836	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,309.52270	1,316.255	19.31	0.4164	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,728.71470	1,659.718	19.33	0.5826	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,315.61470	1,322.418	19.33	0.4174	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			391.22360	379.484	16.59	0.1895	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,832.52360	2,744.585	16.59	0.8105	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			417.91390	407.957	16.69	0.1948	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,870.01390	2,783.157	16.69	0.8052	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			451.91530	439.093	16.79	0.1994	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,930.51530	2,839.893	16.79	0.8006	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,153.88950	2,075.986	18.69	0.6473	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,092.78950	1,092.986	18.69	0.3527	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,162.83410	2,084.887	18.67	0.6493	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,081.73410	1,081.887	18.67	0.3507	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,158.35540	2,080.434	18.68	0.6483	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,087.25540	1,087.434	18.68	0.3517	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,217.26340	1,216.522	18.94	0.3638	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,191.86340	2,111.922	18.94	0.6362	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	14/09/2020	Foreign Exchange Option	15.34	Call			2,326.80640	2,245.148	18.87	0.6472	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,214.20640	1,213.048	18.87	0.3528	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,322.58490	2,240.938	18.88	0.6462	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,219.98490	1,218.838	18.88	0.3538	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,318.37540	2,236.749	18.90	0.6453	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,225.77540	1,224.649	18.90	0.3547	0.00	0	0
Total \$ / R Option												184,612,811.37	400,812	7,357,163
Total \$ / R												1,144,195,994.97	464,745	8,389,248
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.00920		15.07610			0.0000	0.00	0	321
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.19530		15.26360			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.37090		15.43950			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	331
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			97,879.88330	100,627.264	20.79	0.6457	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			38,489.88330	34,547.264	20.79	0.3543	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			53,300.10720	48,619.212	19.61	0.4665	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			65,690.10720	67,699.212	19.61	0.5335	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			52,929.93170	48,264.986	19.63	0.4639	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			66,319.93170	68,344.986	19.63	0.5361	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			53,672.89960	48,976.054	19.58	0.4691	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			65,062.89960	67,056.054	19.58	0.5309	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			26,972.79200	27,046.899	17.20	0.2360	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			149,635.38840	142,887.139	17.21	0.7621	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			27,275.38840	27,357.139	17.21	0.2379	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			151,032.69600	144,269.250	17.19	0.7660	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			26,672.69600	26,739.250	17.19	0.2340	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			150,332.79200	143,576.899	17.20	0.7640	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			154,783.32390	148,322.799	17.60	0.6989	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			47,833.32390	48,232.799	17.60	0.3011	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			154,176.96470	147,723.539	17.61	0.6972	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			48,226.96470	48,633.539	17.61	0.3028	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			155,391.57290	148,923.532	17.59	0.7006	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			47,441.57290	47,833.532	17.59	0.2994	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	331
£ / R	On	28/09/2018	Foreign Exchange Future			19.53070		19.62150			0.0000	0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future			19.59260		19.68360			0.0000	0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			19.80670		19.89830			0.0000	19,668,053.10	993	489,116
£ / R	On	18/03/2019	Foreign Exchange Future			20.15280		20.24690			0.0000	20,152,800.00	1,000	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			20.47780		20.57320			0.0000	0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			20.83640		20.93550			0.0000	0.00	0	10,026

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												39,820,853.10	1,993	509,992
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call		1,976.05930	1,884.356	27.31	0.9882	0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put		4.55930	3.656	27.31	0.0118	0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call		1,966.11900	1,874.414	27.23	0.9880	0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put		4.61900	3.714	27.23	0.0120	0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call		1,985.95780	1,894.300	27.38	0.9884	0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put		4.45780	3.600	27.38	0.0116	0.00	0	0	
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put		147.82780	153.405	16.78	0.2730	0.00	0	0	
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call		751.42780	666.005	16.78	0.7270	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		1,892.64300	1,802.433	17.09	0.8662	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		114.34300	115.733	17.09	0.1338	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		1,884.14220	1,793.982	17.09	0.8647	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		115.84220	117.282	17.09	0.1353	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		1,901.15870	1,810.897	17.09	0.8676	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		112.85870	114.197	17.09	0.1324	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		2,459.37220	2,365.311	17.04	0.8416	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		212.47220	212.512	17.04	0.1584	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		1,831.47870	1,867.321	18.96	0.6543	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		638.37870	580.122	18.96	0.3457	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		2,221.68300	2,127.201	17.03	0.8063	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		274.78300	274.401	17.03	0.1937	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		2,213.93760	2,119.499	17.03	0.8050	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		277.03760	276.699	17.03	0.1950	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		2,229.43790	2,134.917	17.03	0.8075	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		272.53790	272.117	17.03	0.1925	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		2,419.53160	2,327.508	17.66	0.7579	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		476.33160	479.708	17.66	0.2421	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		2,412.45540	2,320.499	17.66	0.7568	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		479.25540	482.699	17.66	0.2432	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		2,426.62000	2,334.535	17.66	0.7590	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		473.42000	476.735	17.66	0.2410	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		2,733.81240	2,639.920	17.99	0.7435	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		628.31240	633.521	17.99	0.2565	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		2,748.06200	2,653.351	17.99	0.7454	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		622.56200	626.951	17.99	0.2546	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		2,740.92920	2,646.630	17.99	0.7444	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		625.42920	630.230	17.99	0.2556	0.00	0	0	
Total £ / R Option												0.00	0	1,000
Total £ / R												39,820,853.10	1,993	510,992
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13441	0.13556			0.0000	928,114.86	6,905	6,905	
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13719	0.13837			0.0000	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13982	0.14102			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												928,114.86	6,905	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		1,597.18030	1,487.877	17.51	0.9146	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		41.28030	46.677	17.51	0.0854	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		869.76540	788.127	20.94	0.6471	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		313.86540	346.927	20.94	0.3529	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		2,571.43970	2,457.141	22.05	0.9723	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		15.53970	15.941	22.05	0.0277	0.00	0	0	
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call		2,073.08810	1,969.760	23.51	0.8136	0.00	0	0	
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put		236.48810	251.160	23.51	0.1864	0.00	0	0	
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call		1,380.29770	1,292.330	23.67	0.6577	0.00	0	0	
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put		543.69770	573.730	23.67	0.3423	0.00	0	0	
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call		2,915.09380	2,802.364	23.36	0.9229	0.00	0	0	
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put		78.49380	83.764	23.36	0.0771	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		1,557.99530	1,482.554	19.69	0.6968	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		455.79530	500.654	19.69	0.3032	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		1,103.60000	1,033.342	21.79	0.5345	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		1,001.40000	1,051.442	21.79	0.4655	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		2,225.79970	2,133.657	17.32	0.8649	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		123.59970	151.757	17.32	0.1351	0.00	0	0	
Total ¥ / R Option												0.00	0	0
Total ¥ / R												928,114.86	6,905	6,905
€ / R	On	25/09/2018	Foreign Exchange Future			17.37380	17.43570			0.0000	0.00	0	0	
€ / R	On	15/10/2018	Foreign Exchange Future			17.44830	17.51130			0.0000	0.00	0	34	
€ / R	On	14/12/2018	Foreign Exchange Future			17.67520	17.73850			0.0000	18,258,481.60	1,033	111,369	
€ / R	On	18/03/2019	Foreign Exchange Future			18.04560	18.11150			0.0000	663,356,256.00	36,760	36,651	
€ / R	On	14/06/2019	Foreign Exchange Future			18.39890	18.46580			0.0000	0.00	0	5,256	
€ / R	On	14/08/2019	Foreign Exchange Future			18.65380	18.72290			0.0000	0.00	0	0	
€ / R	On	16/09/2019	Foreign Exchange Future			18.79230	18.86300			0.0000	0.00	0	6,161	
Total € / R Future												681,614,737.60	37,793	159,471
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put		1.89280	0.951	21.98	0.0056	0.00	0	0	
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call		1,347.59280	1,284.751	21.98	0.9944	0.00	0	0	
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put		457.61290	472.446	18.07	0.5963	0.00	0	0	
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call		288.91290	240.746	18.07	0.4037	0.00	0	0	
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		734.27340	742.610	18.34	0.5334	0.00	0	0	
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		589.07000	534.258	18.37	0.4642	0.00	0	0	
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		740.57000	749.058	18.37	0.5358	0.00	0	0	
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		585.38990	530.726	18.39	0.4618	0.00	0	0	
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		746.88990	755.526	18.39	0.5382	0.00	0	0	
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		592.77340	537.810	18.34	0.4666	0.00	0	0	
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		1,303.54530	1,233.722	16.66	0.6567	0.00	0	0	
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		522.04530	518.122	16.66	0.3433	0.00	0	462	

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	19.65	Put			2,040.45910	2,061.275	20.31	0.6999	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,605.10950	2,535.088	16.10	0.9100	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			93.60950	89.488	16.10	0.0900	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			2,136.69270	2,061.100	15.74	0.8559	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			165.19270	155.500	15.74	0.1441	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			2,128.33940	2,052.620	15.74	0.8547	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			501.95910	456.875	20.31	0.3001	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			143.47590	135.436	15.84	0.1283	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			166.83940	157.020	15.74	0.1453	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2,145.06160	2,069.592	15.75	0.8571	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			163.56160	153.992	15.75	0.1429	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2,254.97590	2,181.036	15.84	0.8717	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,994.66160	1,922.379	16.13	0.7567	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			398.86160	393.479	16.13	0.2433	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,987.88740	1,915.640	16.14	0.7553	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			402.08740	396.740	16.14	0.2447	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,001.44720	1,929.135	16.12	0.7581	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			395.64720	390.235	16.12	0.2419	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			229.14510	220.997	16.02	0.1420	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,922.04510	2,844.797	16.02	0.8580	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			1,927.05920	1,942.610	19.14	0.5773	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			999.95920	946.411	19.14	0.4227	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,751.59250	2,674.659	16.01	0.8380	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			268.69250	260.859	16.01	0.1620	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			2,176.94400	2,104.828	16.17	0.7508	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			464.04400	461.028	16.17	0.2492	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,851.02570	1,781.727	16.73	0.6598	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			778.02570	779.427	16.73	0.3402	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,862.04550	1,792.622	16.71	0.6624	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			769.04550	770.322	16.71	0.3376	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,856.52850	1,787.168	16.72	0.6611	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			773.52850	774.868	16.72	0.3389	0.00	0	0
Total € / R Option												0.00	0	157,036
Total € / R												681,614,737.60	37,793	316,507
AUS / R	On	14/12/2018	Foreign Exchange Future			10.82180		10.83290			0.0000	146,483,884.80	13,536	36,634
AUS / R	On	18/03/2019	Foreign Exchange Future			10.96680		10.97940			0.0000	0.00	0	520
AUS / R	On	14/06/2019	Foreign Exchange Future			11.10890		11.12250			0.0000	0.00	0	4,929
Total AU\$ / R Future												146,483,884.80	13,536	42,083
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			797.49640	795.786	17.01	0.7517	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			144.10330	131.130	16.96	0.2542	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			781.20330	779.330	16.96	0.7458	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			142.23730	129.346	16.99	0.2513	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			789.33730	787.546	16.99	0.7487	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			140.39640	127.586	17.01	0.2483	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			191.52090	183.863	14.12	0.2638	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			813.91100	793.645	14.12	0.7331	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			194.51100	186.845	14.12	0.2669	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			806.93370	786.658	14.12	0.7299	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			197.53370	189.858	14.12	0.2701	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			820.92090	800.663	14.12	0.7362	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			643.38140	623.248	15.12	0.5532	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			530.88140	524.348	15.12	0.4468	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			638.84970	618.734	15.14	0.5505	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			536.34970	529.834	15.14	0.4495	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			647.93760	627.792	15.11	0.5560	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			525.43760	518.892	15.11	0.4440	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												146,483,884.80	13,536	42,083
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.56950		11.59440			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.73350		11.75910			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,120.88310	2,095.291	19.14	0.9853	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			6.48310	5.791	19.14	0.0147	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,110.96490	2,085.365	19.09	0.9851	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			6.56490	5.865	19.09	0.0149	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,130.80210	2,105.218	19.19	0.9855	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			6.40210	5.718	19.19	0.0145	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,150.96300	1,119.898	14.32	0.8256	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			121.86300	116.398	14.32	0.1744	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,143.08280	1,112.006	14.33	0.8232	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			123.98280	118.505	14.33	0.1768	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,158.86740	1,127.817	14.32	0.8280	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			119.76740	114.317	14.32	0.1720	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			663.24570		663.24570			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	14/12/2018	Foreign Exchange Future			15.72040		15.78300			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			16.06960		16.13500			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.39930		16.46490			0.0000	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,798
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,607.94960	2,540.671	21.45	0.9567	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			34.94960	30.271	21.45	0.0433	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,598.25930	2,530.893	21.40	0.9564	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			35.25930	30.493	21.40	0.0436	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,617.64350	2,550.450	21.49	0.9571	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			34.64350	30.050	21.49	0.0429	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,881.26620	1,794.403	17.38	0.8191	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			226.26620	204.803	17.38	0.1809	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,897.25440	1,810.799	17.41	0.8218	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			222.25440	201.199	17.41	0.1782	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,889.25190	1,802.594	17.40	0.8205	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			224.25190	202.994	17.40	0.1795	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,072.14570	1,990.556	17.41	0.7861	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			337.24570	321.256	17.41	0.2139	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,065.03810	1,983.249	17.41	0.7848	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			340.13810	323.949	17.41	0.2152	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,079.27340	1,997.874	17.41	0.7875	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			334.37340	318.574	17.41	0.2125	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,798
CNH / R	On	14/12/2018	Foreign Exchange Future			2.17710		2.18760			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.19770		2.20850			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.21850		2.22900			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			49.38710	49.669	18.24	0.0578	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,829.72350	2,725.111	18.03	0.9371	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			53.72350	54.111	18.03	0.0629	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,734.43960	2,629.954	17.81	0.9317	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			58.43960	58.954	17.81	0.0683	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,925.38710	2,820.668	18.24	0.9422	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			533.46420	545.126	15.83	0.3215	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,752.23530	1,653.004	15.84	0.7086	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			467.23530	476.004	15.84	0.2914	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,684.57340	1,586.757	15.83	0.6937	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			499.57340	509.757	15.83	0.3063	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,618.46420	1,522.126	15.83	0.6785	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,836.07570	2,731.413	16.34	0.8108	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			346.07570	346.413	16.34	0.1892	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,756.04080	2,652.152	16.29	0.8015	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			366.04080	367.152	16.29	0.1985	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,916.98830	2,811.597	16.40	0.8197	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			326.98830	326.597	16.40	0.1803	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			549.16830		613.58460			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.38640		2.39470			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.43710		2.44590			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.48640		2.49520			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			40.15520	38.209	16.57	0.0465	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,988.85360	2,903.924	16.23	0.9508	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			41.85360	39.924	16.23	0.0492	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,185.55690	3,100.601	16.91	0.9560	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			38.55690	36.601	16.91	0.0440	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,087.15520	3,002.209	16.57	0.9535	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,316.64540	2,224.019	15.65	0.7823	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			357.64540	353.019	15.65	0.2177	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			2,243.52280	2,151.534	15.68	0.7699	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			384.52280	380.534	15.68	0.2301	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,391.08860	2,297.897	15.61	0.7945	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			332.08860	326.897	15.61	0.2055	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,697.87590	3,606.939	16.15	0.8682	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			245.87590	242.939	16.15	0.1318	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,614.53870	3,523.387	16.14	0.8610	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			262.53870	259.387	16.14	0.1390	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,782.02040	3,691.295	16.16	0.8751	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			230.02040	227.295	16.16	0.1249	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.91590		1.92420			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.94240		1.95100			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.96700		1.97560			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,561.20130	3,477.902	21.25	0.9756	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			19.20130	18.902	21.25	0.0244	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,462.61850	3,379.315	20.93	0.9737	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			20.61850	20.315	20.93	0.0263	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,659.88870	3,576.595	21.57	0.9774	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			17.88870	17.595	21.57	0.0226	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,960.28120	1,875.261	17.55	0.7651	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			350.28120	351.261	17.55	0.2349	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,889.88830	1,805.677	17.60	0.7505	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			379.88830	381.677	17.60	0.2495	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			2,032.25500	1,946.494	17.50	0.7793	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			322.25500	322.494	17.50	0.2207	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,529.91570	2,444.210	17.54	0.7921	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			373.91570	374.210	17.54	0.2079	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,454.09900	2,369.032	17.52	0.7814	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			398.09900	399.032	17.52	0.2186	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,606.82550	2,520.529	17.56	0.8025	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			350.82550	350.529	17.56	0.1975	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14680		0.14710			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14600		0.14600			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14550		0.14540			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.85360		1.85670			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.88430		1.88730			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.91360		1.91660			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.88570		9.92780			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			10.01790		10.06130			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.14800		10.19200			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			1,024.55440	980.738	14.88	0.9245	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			26.75440	25.038	14.88	0.0755	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			1,015.03120	971.671	14.89	0.9222	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			27.23120	25.971	14.89	0.0778	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			1,034.08630	989.831	14.87	0.9268	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			26.28630	24.131	14.87	0.0732	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			209.41190	211.869	15.10	0.2971	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	9.53	Call			743.98290	703.512	15.11	0.6993	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			212.68290	215.612	15.11	0.3007	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			737.28860	697.293	15.13	0.6957	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			215.98860	219.393	15.13	0.3043	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			750.71190	709.769	15.10	0.7029	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			704.76900	668.993	15.94	0.5927	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			432.76900	440.993	15.94	0.4073	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			699.80190	664.113	15.96	0.5898	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			437.80190	446.113	15.96	0.4102	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			709.77010	673.903	15.93	0.5956	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			427.77010	435.903	15.93	0.4044	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.38150		1.38570			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.39230		1.39560			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.40320		1.40630			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,257.00000	1,215.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			1,157.00000	1,115.000		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			1,357.00000	1,315.000		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			556.00000	523.000		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			456.00000	423.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			656.00000	623.000		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			863.00000	832.000		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			763.00000	732.000		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			963.00000	932.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.31960		1.31990			0.0000	0.00	0	500
Total QUANTO £ / \$ Future												0.00	0	500

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$									0.00	0	500
QUANTO €On 14/12/2018 Foreign Exchange Future			1.17760		1.17660			0.0000	0.00	0	40
Total QUANTO € / \$ Future									0.00	0	40
Total QUANTO € / \$									0.00	0	40
SGD / R On 14/12/2018 Foreign Exchange Future			10.96480		11.01180			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			11.12760		11.17560			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.28150		11.32930			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,653.93740	1,605.443	17.35	0.9711	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			12.13740	10.643	17.35	0.0289	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,644.11640	1,595.575	17.29	0.9707	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			12.31640	10.775	17.29	0.0293	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,663.76120	1,615.315	17.41	0.9715	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			11.96120	10.515	17.41	0.0285	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			1,004.20870	956.858	15.26	0.7694	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			168.60870	169.258	15.26	0.2306	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			996.93350	949.648	15.26	0.7666	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			171.33350	172.048	15.26	0.2334	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			1,011.51140	964.100	15.25	0.7722	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			165.91140	166.500	15.25	0.2278	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,472.51960	1,426.090	15.35	0.8385	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			133.21960	134.590	15.35	0.1615	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,464.60800	1,418.154	15.35	0.8366	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			135.30800	136.654	15.35	0.1634	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,456.71940	1,410.241	15.36	0.8347	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			137.41940	138.741	15.36	0.1653	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Future			2.23890		2.26770			0.0000	0.00	0	12,000
TRY / R On 18/03/2019 Foreign Exchange Future			2.13340		2.16450			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.03600		2.06830			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	12,000
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Call			7.84000	5.093	31.45	0.0389	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Put			710.14000	736.193	31.45	0.9611	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Call			7.65790	4.824	31.45	0.0371	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Put			719.95790	745.924	31.45	0.9629	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Call			8.02910	5.377	31.45	0.0408	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Put			700.32910	726.477	31.45	0.9592	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			32.70680	27.652	29.16	0.1361	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			598.20680	624.252	29.16	0.8639	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			31.95820	26.985	29.25	0.1330	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			607.45820	633.585	29.25	0.8670	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			33.47830	28.340	29.07	0.1391	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			588.97830	614.940	29.07	0.8609	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.90790	3.385	29.29	0.0196	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,466.60790	1,497.385	29.29	0.9804	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.76970	3.283	29.29	0.0191	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,476.46970	1,507.283	29.29	0.9809	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.05010	3.490	29.29	0.0201	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,456.75010	1,487.490	29.29	0.9799	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.29680		1.32710			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.23610		1.27970			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.18690		1.21570			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 828 430 773.96	124,160	1,793,211
Total Options												184 612 811.37	400,812	7,515,199
Grand Total:												2,013,043,585.33	524,972	9,308,410