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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/09/2018 Foreign Exchange Future			14.17200		14.05890			0.0000	34,778,088.00	2,454	0
\$ / R On 02/10/2018 Foreign Exchange Future			14.15010		14.05460			0.0000	0.00	0	55
\$ / R On 03/10/2018 Foreign Exchange Future			14.15020		14.05650			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.16520		14.07350			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.17110		14.07900			0.0000	0.00	0	4,041
\$ / R On 17/10/2018 Foreign Exchange Future			14.17500		14.08270			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.18470		14.09180			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.19060		14.09730			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.19840		14.10470			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.20030		14.10650			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.20230		14.10830			0.0000	11,503,863.00	810	4,669
\$ / R On 01/11/2018 Foreign Exchange Future			14.20420		14.11020			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.20620		14.11200			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.21180		14.11760			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.22680		14.13250			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.23060		14.13620			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.23250		14.13800			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.23810		14.14360			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.24370		14.14920			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.24560		14.15100			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.25690		14.16220			0.0000	0.00	0	461

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Future			14.25880		14.16400			0.0000	4,277,640.00	300	5,424
\$ / R	On	05/12/2018	Foreign Exchange Future			14.26820		14.17330			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.27010		14.17520			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.27960		14.18460			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.28150		14.18650			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.28530		14.19020			0.0000	1,774,205,689.40	124,198	829,413
\$ / R	On	20/12/2018	Foreign Exchange Future			14.29670		14.20150			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.29860		14.20340			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.31760		14.22220			0.0000	4,295,280.00	300	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.32140		14.22590			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.35110		14.25520			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.37340		14.27710			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.37530		14.27900			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			14.39950		14.30270			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.42730		14.33020			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.46080		14.36310			0.0000	28,921.60	2	38,781
\$ / R	On	27/03/2019	Foreign Exchange Future			14.47750		14.37950			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.48120		14.38320			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.48870		14.39050			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.54000		14.44160			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.59680		14.49820			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.60230		14.50370			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.62250		14.52380			0.0000	0.00	0	19,430
\$ / R	On	20/06/2019	Foreign Exchange Future			14.63350		14.53470			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.64810		14.54930			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.65360		14.55480			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.65730		14.55850			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.70920		14.61060			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.71100		14.61250			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.73320		14.63480			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.76470		14.66650			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.77030		14.67210			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.77580		14.67770			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.79620		14.69820			0.0000	0.00	0	19,892
\$ / R	On	30/09/2019	Foreign Exchange Future			14.82210		14.72420			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.82580		14.72810			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.88360		14.78570			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.94130		14.84330			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.94730		14.84920			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.96920		14.87110			0.0000	44,907,600.00	3,000	3,000
\$ / R	On	31/12/2019	Foreign Exchange Future			15.00500		14.90680			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.00900		14.91080			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.06670		14.96840			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.12840		15.03000			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.15630		15.05780			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.19020		15.09150			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	29/04/2020	Foreign Exchange Future			15.24390		15.14520			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.31160		15.21270			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.33150		15.23250			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.42310		15.32390			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.51870		15.41920			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,873,997,082.00</b>	<b>131,064</b>	<b>1,041,382</b>
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			3.34200	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			282.24200	392.000	10.14	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			10.83340	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			201.93340	78.000	10.14	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,191.11510	2,078.000	10.14	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			0.01510	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			482.61340	368.000	10.14	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			1.51340	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,058.90000	1,172.000	10.14	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			4.07870	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			262.97870	372.000	10.14	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,741.11570	2,628.000	10.14	1.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.01570	0.000	10.14	0.0000	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.13480	0.032	28.83	0.0003	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,294.73480	1,390.132	28.83	0.9997	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			927.34850	833.142	24.15	0.9774	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			3.84850	3.342	24.15	0.0226	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			24.73440	11.504	15.74	0.0604	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			588.23440	666.704	15.74	0.9396	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			907.55080	817.116	19.42	0.8983	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			26.55080	28.216	19.42	0.1017	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,486.76440	1,394.389	21.42	0.9772	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			5.76440	5.489	21.42	0.0228	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			32.59570	35.020	19.16	0.1230	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			833.59570	743.920	19.16	0.8770	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			12.86980	9.478	15.66	0.0449	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			745.56980	834.478	15.66	0.9551	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			199.98770	152.891	16.21	0.3684	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			291.78770	337.591	16.21	0.6316	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			908.22440	996.070	16.74	0.9552	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			16.42440	11.370	16.74	0.0448	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			530.81520	455.353	18.04	0.6558	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			138.11520	155.953	18.04	0.3442	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			1,017.97070	929.472	19.83	0.8390	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			62.67070	67.872	19.83	0.1610	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			606.28040	529.314	18.25	0.6732	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			142.78040	159.614	18.25	0.3268	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			205.65770	162.058	16.43	0.3385	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			383.95770	434.358	16.43	0.6615	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			239.06400	269.883	17.18	0.4844	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			380.76400	317.583	17.18	0.5156	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			101.97770	111.857	19.17	0.2389	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			813.67770	729.557	19.17	0.7611	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			977.59230	890.087	19.77	0.8161	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			75.89230	82.387	19.77	0.1839	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,125.21470	1,213.357	16.80	0.9622	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			16.91470	11.057	16.80	0.0378	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			519.28060	446.791	17.88	0.6159	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			177.58060	199.091	17.88	0.3841	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			881.74220	796.396	19.45	0.7854	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			90.04220	98.696	19.45	0.2146	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			689.43650	609.154	18.65	0.7088	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			127.73650	141.454	18.65	0.2912	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,914.09270	2,819.712	23.77	0.9937	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			2.39270	2.012	23.77	0.0063	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,367.41260	2,273.572	22.88	0.9829	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			5.71260	5.872	22.88	0.0171	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			362.17840	410.422	16.52	0.6394	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			223.87840	178.122	16.52	0.3606	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			152.75850	116.253	16.15	0.2690	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			461.05850	518.553	16.15	0.7310	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			10.59190	6.500	17.18	0.0229	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,310.79190	1,400.700	17.18	0.9771	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			844.33020	760.294	19.37	0.7608	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			106.33020	116.494	19.37	0.2392	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,428.99370	1,336.231	21.28	0.9014	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			40.99370	42.431	21.28	0.0986	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			449.82050	503.517	16.32	0.6923	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			192.22050	151.717	16.32	0.3077	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,696.83920	2,602.794	22.94	0.9872	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			4.43920	4.594	22.94	0.0128	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			1.65240	0.770	20.05	0.0027	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,219.25240	2,312.570	20.05	0.9973	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			872.28950	790.565	19.23	0.7269	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			144.78950	157.365	19.23	0.2731	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,380.25420	1,289.959	20.88	0.8506	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			76.45420	80.559	20.88	0.1494	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			151.70930	164.867	19.41	0.2745	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			903.70930	822.367	19.41	0.7255	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			431.07290	476.982	16.89	0.6168	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			293.07290	244.482	16.89	0.3832	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			782.86340	704.842	18.95	0.6808	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			180.86340	197.342	18.95	0.3192	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			767.13570	689.637	18.88	0.6744	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			185.13570	202.137	18.88	0.3256	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			2.82820	1.685	21.20	0.0047	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,470.82820	2,564.185	21.20	0.9953	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,308.55800	3,402.785	24.01	0.9992	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.55800	0.285	24.01	0.0008	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			51.99710	35.989	15.56	0.0929	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			969.99710	1,048.489	15.56	0.9071	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			866.46430	786.636	19.13	0.7045	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			170.06430	184.736	19.13	0.2955	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			423.13580	364.802	17.32	0.4726	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			362.33580	398.502	17.32	0.5274	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,270.52780	1,182.979	20.43	0.8052	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			111.52780	118.579	20.43	0.1948	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			704.69260	631.294	18.52	0.6260	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			235.69260	256.894	18.52	0.3740	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			121.88240	95.584	15.94	0.1819	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			824.08240	892.484	15.94	0.8181	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,202.40440	1,287.417	15.36	0.9306	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			38.40440	28.617	15.36	0.0694	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			371.02600	319.201	17.13	0.4157	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			455.02600	498.001	17.13	0.5843	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			382.46970	417.042	17.47	0.5179	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			0.00000	236.982	19.01	0.3328	142,189.44	600	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			239.68710	198.724	16.58	0.3053	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			603.68710	657.524	16.58	0.6947	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			0.00000	396.382	17.61	0.4989	237,829.38	600	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,162.52010	3,067.390	24.20	0.9698	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			16.52010	16.190	24.20	0.0302	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,567.92180	2,472.891	23.24	0.9439	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			31.92180	31.691	23.24	0.0561	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			0.00000	778.182	19.01	0.6672	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			468.46970	408.242	17.47	0.4821	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			870.94330	793.345	19.06	0.6729	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			214.94330	232.145	19.06	0.3271	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			0.00000	626.596	16.68	0.6752	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			0.00000	217.796	16.68	0.3248	130,677.66	600	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			0.00000	437.582	17.61	0.5011	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,404.03360	1,315.410	20.59	0.8026	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			127.33360	133.610	20.59	0.1974	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			571.37340	620.916	16.77	0.6543	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			296.17340	250.816	16.77	0.3457	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,274.32020	1,187.885	20.21	0.7731	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			149.52020	157.985	20.21	0.2269	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			218.52850	234.201	19.20	0.3172	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			943.32850	864.101	19.20	0.6828	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			387.62190	420.744	17.58	0.5043	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	06/12/2018	Foreign Exchange Option	14.30	Put			512.42190	450.644	17.58	0.4957	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,620.63780	1,530.360	21.08	0.8277	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			115.23780	119.960	21.08	0.1723	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			612.69770	663.338	16.65	0.6683	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			288.09770	243.738	16.65	0.3317	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,094.36110	1,011.984	19.58	0.7172	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			198.96110	211.584	19.58	0.2828	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			203.47070	167.280	16.23	0.2567	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			738.07070	796.879	16.23	0.7433	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			944.00710	865.327	19.10	0.6695	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			240.50710	256.827	19.10	0.3305	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			209.24130	222.062	19.59	0.2889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,099.04130	1,016.762	19.59	0.7111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			207.40440	220.029	19.62	0.2867	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,107.20440	1,024.729	19.62	0.7133	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			593.55800	528.239	17.84	0.5226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			383.75800	413.539	17.84	0.4774	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			347.68150	374.009	18.12	0.4420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			667.48150	598.709	18.12	0.5580	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,543.47840	1,453.348	20.86	0.8081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			133.67840	138.648	20.86	0.1919	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			916.40150	838.708	19.01	0.6556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			256.60150	274.008	19.01	0.3444	2,534,574.93	9,250	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			245.48360	261.794	19.14	0.3316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			955.28360	876.494	19.14	0.6684	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			419.75680	452.917	17.58	0.5110	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			529.55680	467.617	17.58	0.4890	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			603.90010	652.913	16.78	0.6529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			313.70010	267.613	16.78	0.3471	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			180.28300	190.036	20.01	0.2530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,240.08300	1,154.736	20.01	0.7470	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			387.21760	417.326	17.81	0.4807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			587.01760	522.026	17.81	0.5193	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			172.62780	181.578	20.13	0.2432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,282.42780	1,196.278	20.13	0.7568	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,125.56560	2,031.724	22.18	0.8864	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			75.76560	77.024	22.18	0.1136	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			107.70180	111.619	21.40	0.1582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,757.50180	1,666.319	21.40	0.8418	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,088.23500	1,994.601	22.11	0.8826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			78.43500	79.901	22.11	0.1174	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			731.69540	789.101	16.35	0.7304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			221.49540	183.801	16.35	0.2696	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			282.98110	302.991	18.72	0.3739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			832.78110	757.691	18.72	0.6261	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,657.15400	2,561.379	23.28	0.9283	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			47.35400	46.679	23.28	0.0717	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,202.95770	1,283.413	15.59	0.9030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			62.75770	48.113	15.59	0.0970	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			2,004.62950	1,911.505	21.93	0.8735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			84.82950	86.805	21.93	0.1265	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,850.12830	2,753.985	23.67	0.9390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			40.32830	39.285	23.67	0.0610	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,658.66590	1,568.320	21.18	0.8269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			118.86590	123.620	21.18	0.1731	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			494.46460	535.530	17.22	0.5741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			424.26460	370.230	17.22	0.4259	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,342.31030	1,255.107	20.30	0.7698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			162.51030	170.407	20.30	0.2302	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			188.31510	198.917	19.88	0.2631	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,198.11510	1,113.617	19.88	0.7369	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			350.81630	377.448	18.10	0.4452	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			660.61630	592.148	18.10	0.5548	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			975.86720	1,047.835	15.90	0.8376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			115.66720	92.535	15.90	0.1624	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,552.27210	1,462.123	20.88	0.8096	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			132.47210	137.423	20.88	0.1904	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			442.90990	479.161	17.46	0.5318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			492.70990	433.861	17.46	0.4682	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,464.00740	1,374.932	20.64	0.7940	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			144.20740	150.232	20.64	0.2060	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			2,032.43630	1,939.135	21.99	0.8766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			82.63630	84.435	21.99	0.1234	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			301.23970	323.045	18.54	0.3938	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			781.03970	707.746	18.54	0.6062	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,115.38490	1,032.716	19.64	0.7156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			205.58490	218.016	19.64	0.2844	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			983.56340	1,055.865	15.88	0.8402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			113.36340	90.565	15.88	0.1598	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			459.02040	497.367	17.38	0.5458	4,600,643.83	9,250	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			468.82040	412.067	17.38	0.4542	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,427.51650	2,332.378	22.81	0.9128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			57.71650	57.678	22.81	0.0872	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			476.46200	516.156	17.30	0.5599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			446.26200	390.856	17.30	0.4401	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,766.54430	1,675.278	21.42	0.8431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			106.74430	110.578	21.42	0.1569	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,534.60390	1,444.585	20.84	0.8066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			134.80390	139.885	20.84	0.1934	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			689.00270	743.712	16.49	0.7062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			248.80270	208.412	16.49	0.2938	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			480.90900	520.943	17.28	0.5634	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			440.70900	385.643	17.28	0.4366	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,820.98950	1,729.237	21.54	0.8507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			101.18950	104.537	21.54	0.1493	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			503.67840	545.441	17.18	0.5812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			413.47840	360.141	17.18	0.4188	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,420.26250	1,331.822	20.52	0.7856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			150.46250	157.122	20.52	0.2144	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			438.96930	474.700	17.48	0.5283	4,390,975.93	9,250	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			498.76930	439.400	17.48	0.4717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			561.16340	497.505	17.71	0.5059	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			401.36340	432.805	17.71	0.4941	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			782.81380	843.305	16.19	0.7575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			192.61380	158.005	16.19	0.2425	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			878.05430	801.512	18.88	0.6424	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			268.25430	286.812	18.88	0.3576	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			713.16530	769.414	16.41	0.7201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			232.96530	194.114	16.41	0.2799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			580.50540	515.845	17.79	0.5160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			390.70540	421.145	17.79	0.4840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,289.34460	1,372.340	15.48	0.9215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			49.14460	37.040	15.48	0.0785	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			719.30240	775.936	16.39	0.7236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			229.10240	190.636	16.39	0.2764	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			803.06910	728.991	18.62	0.6148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			293.26910	314.291	18.62	0.3852	2,907,190.83	9,250	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,956.22810	2,047.313	17.66	0.9735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			16.02810	12.013	17.66	0.0265	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,455.23450	1,366.283	20.62	0.7923	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			145.43450	151.583	20.62	0.2077	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,903.23710	1,810.823	21.71	0.8614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			93.43710	96.123	21.71	0.1386	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,005.23960	2,096.516	17.85	0.9753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			15.03960	11.216	17.85	0.0247	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			665.46060	718.637	16.57	0.6921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			265.26060	223.337	16.57	0.3079	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,042.40310	961.549	19.42	0.6950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			222.60310	236.849	19.42	0.3050	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,437.72430	1,349.025	20.57	0.7890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			147.92430	154.325	20.57	0.2110	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			261.08740	219.546	16.55	0.3044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			671.28740	724.846	16.55	0.6956	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			548.42390	485.446	17.66	0.4992	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			408.62390	440.746	17.66	0.5008	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,538.32840	1,627.250	16.02	0.9512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			28.12840	21.951	16.02	0.0488	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,605.27270	1,515.018	21.03	0.8184	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			125.47270	130.318	21.03	0.1816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			886.11410	953.928	16.03	0.8038	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			145.91410	118.628	16.03	0.1962	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,631.92160	1,541.620	21.10	0.8227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			122.12160	126.920	21.10	0.1773	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			744.82810	672.882	18.41	0.5916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			315.02810	338.182	18.41	0.4084	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,103.45510	2,195.086	18.23	0.9785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			13.25510	9.786	18.23	0.0215	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,156.54420	1,072.936	19.76	0.7264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			196.74420	208.236	19.76	0.2736	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			737.66340	665.993	18.38	0.5886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			317.86340	341.293	18.38	0.4114	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,182.19180	2,274.082	18.54	0.9808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			11.99180	8.782	18.54	0.0192	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,062.27980	1,137.806	15.78	0.8656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			92.07980	72.506	15.78	0.1344	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,201.89660	2,293.848	18.61	0.9813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			11.69660	8.548	18.61	0.0187	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			840.27040	764.931	18.75	0.6288	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			280.47040	300.232	18.75	0.3712	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			730.52240	659.133	18.36	0.5856	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			320.72240	344.433	18.36	0.4144	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,160.73590	1,239.820	15.65	0.8928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			70.53590	54.520	15.65	0.1072	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			620.02570	553.419	17.94	0.5357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			370.22570	398.719	17.94	0.4643	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			429.71140	375.330	17.24	0.4295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			489.91140	530.630	17.24	0.5705	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			908.68920	831.221	18.98	0.6530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			258.88920	276.520	18.98	0.3470	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,471.11150	1,559.571	15.76	0.9460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			30.91150	24.272	15.76	0.0540	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,300.53330	2,392.773	18.99	0.9837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			10.33330	7.473	18.99	0.0163	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			98.13500	77.617	15.81	0.1418	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,038.33500	1,112.917	15.81	0.8582	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,448.79700	2,541.419	19.57	0.9868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			8.59700	6.119	19.57	0.0132	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			159.97900	130.891	16.08	0.2111	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			850.17900	916.191	16.08	0.7889	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			337.24640	289.300	16.88	0.3650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			577.44640	624.600	16.88	0.6350	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,586.50800	1,675.739	16.21	0.9546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			26.30800	20.439	16.21	0.0454	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			361.73370	311.956	16.98	0.3830	0.00	0	58,250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		551.93370	597.256	16.98	0.6170	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		88.19560	69.240	15.75	0.1296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,078.39560	1,154.540	15.75	0.8704	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		1,034.38580	953.741	19.40	0.6927	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		224.58580	239.041	19.40	0.3073	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,829.14310	1,919.679	17.17	0.9682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		18.94310	14.378	17.17	0.0318	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,557.72220	2,650.591	19.99	0.9886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		7.52220	5.291	19.99	0.0114	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		269.47240	227.165	16.59	0.3114	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		659.67240	712.465	16.59	0.6886	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		55.63850	42.298	15.54	0.0874	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,245.83850	1,327.598	15.54	0.9126	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,857.46090	1,765.404	21.62	0.8556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		97.66090	100.704	21.62	0.1444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		947.46580	868.891	19.11	0.6658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		247.66580	264.190	19.11	0.3342	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		22.15050	17.005	16.71	0.0377	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,712.35050	1,802.305	16.71	0.9623	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		211.09590	224.114	19.57	0.2911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,090.89590	1,008.814	19.57	0.7089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,080.37910	2,985.578	23.95	0.9509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		30.57910	30.878	23.95	0.0491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,280.59460	1,363.348	15.49	0.9198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		50.39460	38.048	15.49	0.0802	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		441.70830	475.066	17.53	0.5156	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		540.20830	478.366	17.53	0.4844	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		626.29480	675.114	16.75	0.6525	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		324.79480	278.414	16.75	0.3475	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		1,287.25450	1,201.248	20.01	0.7463	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		188.75450	197.948	20.01	0.2537	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		264.08520	280.776	19.04	0.3410	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		962.58520	884.076	19.04	0.6590	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,022.42330	1,094.614	15.88	0.8386	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		119.02330	96.014	15.88	0.1614	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		784.40840	711.710	18.44	0.5940	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		327.80840	350.310	18.44	0.4060	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		97.54720	77.650	15.77	0.1369	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,100.94720	1,176.250	15.77	0.8631	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		850.26420	775.277	18.67	0.6188	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		303.66420	323.877	18.67	0.3812	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		498.75760	535.040	17.31	0.5390	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		526.55760	467.440	17.31	0.4610	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		282.24630	298.547	18.98	0.3419	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		1,020.04630	940.947	18.98	0.6581	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,294.59540	1,374.524	15.50	0.8973	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			72.39540	56.924	15.50	0.1027	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			508.73590	451.082	17.26	0.4515	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			510.93590	548.682	17.26	0.5485	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			297.69850	254.512	16.47	0.3148	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			719.89850	772.112	16.47	0.6852	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,398.51920	3,300.090	24.14	0.9467	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			40.71920	37.689	24.14	0.0533	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,771.45920	2,674.984	23.10	0.9148	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			63.65920	62.584	23.10	0.0852	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			59.94020	46.435	15.40	0.0864	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,385.84020	1,467.835	15.40	0.9136	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			52.13610	42.098	15.97	0.0720	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,647.33610	1,733.198	15.97	0.9280	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			92.20750	74.207	15.40	0.1138	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,419.30750	1,497.607	15.40	0.8862	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			603.87650	642.323	17.29	0.5545	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			574.87650	517.023	17.29	0.4455	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			653.03480	590.988	17.54	0.4808	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			552.03480	586.288	17.54	0.5192	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,183.75550	1,104.611	19.17	0.6554	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			332.75550	349.912	19.17	0.3446	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			71.15500	60.520	15.73	0.0941	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,560.15500	1,645.820	15.73	0.9059	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,381.21510	1,458.380	15.47	0.8762	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			102.21510	83.080	15.47	0.1238	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,171.59750	1,093.874	19.02	0.6360	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			374.29750	393.374	19.02	0.3640	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,457.83240	1,533.234	15.48	0.8620	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			127.63240	105.934	15.48	0.1380	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,314.54060	1,234.849	19.27	0.6527	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			374.74060	392.149	19.27	0.3473	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			775.59650	711.090	17.76	0.4993	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			585.79650	618.390	17.76	0.5007	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			98.81370	84.332	15.66	0.1135	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,599.01370	1,681.632	15.66	0.8865	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			691.21050	730.842	17.24	0.5661	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			611.01050	553.542	17.24	0.4339	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			835.42460	880.761	16.84	0.6208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			522.32460	469.961	16.84	0.3792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,588.26200	2,680.321	16.28	0.9700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			25.16200	19.521	16.28	0.0300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,341.00650	2,431.073	16.11	0.9556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			37.90650	30.273	16.11	0.0444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			265.40490	231.381	15.96	0.2364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,178.50490	1,242.181	15.96	0.7636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,878.32440	2,972.761	16.61	0.9808	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			15.22440	11.961	16.61	0.0192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,038.23280	4,135.373	20.44	0.9933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			5.13280	4.573	20.44	0.0067	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,645.91500	2,738.374	16.32	0.9727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			22.81500	17.574	16.32	0.0273	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			768.76700	705.839	17.63	0.4803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			651.86700	686.639	17.63	0.5197	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,705.24800	1,787.652	15.64	0.8892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			102.14800	86.852	15.64	0.1108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			991.89160	1,045.231	16.28	0.6943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			378.79160	334.431	16.28	0.3057	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,093.21880	1,020.291	18.54	0.5808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			496.31880	521.091	18.54	0.4192	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,271.73050	1,194.216	19.00	0.6249	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			434.83050	455.016	19.00	0.3751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,171.81080	1,235.234	15.97	0.7614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			268.71080	234.434	15.97	0.2386	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,467.23240	1,385.693	19.49	0.6661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			380.33240	396.493	19.49	0.3339	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			659.86270	601.422	17.30	0.4389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			722.96270	762.222	17.30	0.5611	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,539.64120	1,456.798	19.67	0.6799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			362.74120	377.598	19.67	0.3201	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,962.15940	2,048.159	15.83	0.9223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			69.05940	57.359	15.83	0.0777	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			931.68480	982.007	16.49	0.6673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			428.58480	381.207	16.49	0.3327	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,926.10620	2,011.646	15.81	0.9183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			73.00620	60.846	15.81	0.0817	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			910.61660	959.863	16.56	0.6575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			447.51660	399.063	16.56	0.3425	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,248.86990	1,171.882	18.94	0.6196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			441.96990	462.682	18.94	0.3804	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,878.62570	2,783.264	22.16	0.8465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			161.72570	164.064	22.16	0.1535	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			666.97810	702.715	17.55	0.5287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			743.87810	681.915	17.55	0.4713	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,505.96180	1,580.548	15.48	0.8550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			142.86180	119.748	15.48	0.1450	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,585.34310	1,665.799	15.55	0.8700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			122.24310	104.999	15.55	0.1300	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			859.82500	906.445	16.74	0.6330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			496.72500	445.645	16.74	0.3670	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			731.39320	771.117	17.26	0.5658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			648.29320	590.317	17.26	0.4342	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			633.47850	667.091	17.72	0.5085	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			800.37850	736.291	17.72	0.4915	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,475.22890	1,393.537	19.51	0.6677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			378.32890	394.337	19.51	0.3323	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,887.83080	2,792.417	22.17	0.8473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			160.93080	163.217	22.17	0.1527	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			537.07510	564.507	18.28	0.4469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			993.97510	923.707	18.28	0.5531	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,828.71510	1,742.801	20.36	0.7280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			301.81510	313.601	20.36	0.2720	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,274.19270	3,174.240	22.91	0.8724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			137.29270	135.040	22.91	0.1276	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			702.30580	740.423	17.39	0.5494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			689.20580	629.623	17.39	0.4506	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,637.69570	1,553.229	19.90	0.6973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			340.79570	354.029	19.90	0.3027	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,443.18130	2,350.730	21.43	0.8070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			206.28130	211.530	21.43	0.1930	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			622.70520	655.633	17.78	0.5019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			819.60520	754.833	17.78	0.4981	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,031.62100	1,943.218	20.72	0.7578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			264.72100	274.018	20.72	0.2422	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,569.26660	1,648.625	15.53	0.8671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			126.16660	107.825	15.53	0.1329	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			644.44660	678.749	17.67	0.5152	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			781.34660	717.949	17.67	0.4848	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,921.02750	1,833.995	20.53	0.7420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			284.12750	294.795	20.53	0.2580	0.00	0	12,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,413.77960	1,485.528	15.61	0.8325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			170.67960	144.728	15.61	0.1675	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,762.35850	1,676.197	20.20	0.7177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			315.45850	326.997	20.20	0.2823	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,239.93730	1,305.843	15.87	0.7833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			236.83730	205.043	15.87	0.2167	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,317.83260	1,386.442	15.75	0.8065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			204.73260	175.642	15.75	0.1935	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,248.42960	2,157.707	21.10	0.7854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			231.52960	238.507	21.10	0.2146	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,020.36720	1,076.405	16.23	0.7061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			357.26720	315.605	16.23	0.2939	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			534.04840	561.282	18.29	0.4448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,000.94840	930.482	18.29	0.5552	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,031.95520	1,089.061	16.21	0.7108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			348.85520	308.260	16.21	0.2892	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			561.99360	591.039	18.12	0.4633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			938.89360	870.239	18.12	0.5367	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			531.03640	558.075	18.31	0.4428	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,007.93640	937.275	18.31	0.5572	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			969.61010	1,021.834	16.36	0.6845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			396.51010	351.033	16.36	0.3155	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,823.50920	2,728.454	22.07	0.8421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			166.60920	169.254	22.07	0.1579	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,897.03840	2,801.576	22.19	0.8480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			160.13840	162.376	22.19	0.1520	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,017.73240	2,921.097	22.39	0.8570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			150.83240	151.897	22.39	0.1430	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			840.25310	885.844	16.82	0.6233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			517.15310	465.044	16.82	0.3767	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,754.19770	3,652.520	24.06	0.8938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			117.29770	113.320	24.06	0.1062	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,141.85560	4,039.162	24.98	0.9072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			104.95560	99.962	24.98	0.0928	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			454.17570	475.862	18.84	0.3893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,211.07570	1,135.062	18.84	0.6107	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			437.19770	457.558	18.98	0.3769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,264.09770	1,186.758	18.98	0.6231	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,777.71420	2,682.930	21.99	0.8383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			170.81420	173.730	21.99	0.1617	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,768.57160	2,673.842	21.98	0.8376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			171.67160	174.642	21.98	0.1624	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			451.70500	473.183	18.86	0.3875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,218.60500	1,142.383	18.86	0.6125	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,008.89160	1,063.857	16.25	0.7014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			365.79160	323.057	16.25	0.2986	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,425.33630	2,333.033	21.40	0.8052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			208.43630	213.833	21.40	0.1948	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			474.56990	497.916	18.69	0.4040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,151.46990	1,077.116	18.69	0.5960	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,084.00620	2,985.791	22.49	0.8616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			147.10620	146.591	22.49	0.1384	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,112.71380	1,173.901	16.07	0.7410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			299.61380	263.100	16.07	0.2590	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,467.14100	1,540.540	15.53	0.8458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			154.04100	129.740	15.53	0.1542	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,178.49730	2,088.472	20.98	0.7769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			241.59730	249.272	20.98	0.2231	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,507.33420	1,425.061	19.59	0.6738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			370.43420	385.861	19.59	0.3262	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,391.27160	1,462.301	15.64	0.8267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			178.17160	151.501	15.64	0.1733	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,145.28490	1,207.713	16.02	0.7524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			282.18490	246.913	16.02	0.2476	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,080.79760	1,140.741	16.12	0.7295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			317.69760	279.941	16.12	0.2705	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			591.52250	622.467	17.95	0.4823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			878.42250	811.667	17.95	0.5177	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			407.58980	425.766	19.24	0.3547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,364.48980	1,284.966	19.24	0.6453	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			405.41360	423.428	19.26	0.3531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,372.31360	1,292.628	19.26	0.6469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			409.78360	428.122	19.22	0.3564	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,356.68360	1,277.322	19.22	0.6436	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			50.76940	39.886	15.80	0.0559	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,220.26940	2,307.386	15.80	0.9441	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			885.88130	932.858	16.73	0.6346	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			506.38130	455.358	16.73	0.3654	0.00	0	50,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			902.72830	835.826	17.98	0.5154	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			615.92830	647.026	17.98	0.4846	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			776.74840	817.446	17.20	0.5766	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			643.54840	586.246	17.20	0.4234	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,457.63490	1,376.903	19.40	0.6535	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			410.83490	428.103	19.40	0.3465	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			152.87160	130.481	15.59	0.1502	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,536.07160	1,611.681	15.59	0.8498	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			167.27570	141.879	15.56	0.1593	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,507.77570	1,580.579	15.56	0.8407	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,616.32690	1,533.972	19.56	0.6551	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			447.92690	463.972	19.56	0.3449	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			322.27750	284.446	16.02	0.2507	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,273.87750	1,334.446	16.02	0.7493	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,044.72830	974.618	18.20	0.5307	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			646.32830	674.618	18.20	0.4693	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			867.15010	907.551	17.15	0.5867	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			675.55010	617.551	17.15	0.4133	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			160.98630	137.415	15.53	0.1462	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,682.58630	1,757.415	15.53	0.8538	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,619.35580	1,692.944	15.57	0.8410	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			177.75580	152.944	15.57	0.1590	0.00	0	3,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			951.96950	991.783	17.12	0.5954	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			703.76950	644.983	17.12	0.4046	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,772.10800	1,688.493	19.73	0.6573	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			480.30800	495.293	19.73	0.3427	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			238.46620	206.729	15.68	0.1887	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,596.66620	1,663.529	15.68	0.8113	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,699.53540	1,769.290	15.53	0.8350	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			201.33540	172.490	15.53	0.1650	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,184.83710	1,111.917	18.41	0.5436	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			673.03710	698.717	18.41	0.4564	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			56.80850	42.986	14.57	0.0551	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,420.50850	2,505.286	14.57	0.9449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			934.45300	971.139	17.34	0.5744	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			790.65300	728.639	17.34	0.4256	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			942.72790	979.840	17.31	0.5781	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			778.92790	717.340	17.31	0.4219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			942.82810	876.428	17.77	0.4715	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,670.51740	3,570.793	23.05	0.8319	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			234.31740	233.293	23.05	0.1681	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			814.33390	751.478	17.41	0.4331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			918.13390	953.978	17.41	0.5669	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			938.58300	975.479	17.32	0.5763	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			469.16270	483.001	20.02	0.3266	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,734.88950	1,803.412	15.52	0.8327	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			211.08950	180.912	15.52	0.1673	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,166.43510	1,214.587	16.48	0.6718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			522.63510	472.087	16.48	0.3282	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			836.62810	868.928	17.77	0.5285	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			547.07680	564.308	19.39	0.3735	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			571.90040	518.928	16.65	0.3481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,115.70040	1,161.428	16.65	0.6519	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,881.01320	1,796.330	19.89	0.6641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			484.81320	498.830	19.89	0.3359	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,945.36270	1,860.501	20.02	0.6734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			498.85340	450.143	16.40	0.3183	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,589.22400	1,508.583	19.27	0.6171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			563.02400	581.083	19.27	0.3829	17,432,496.00	30,000	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,562.56940	1,626.537	15.80	0.7919	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			278.76940	244.037	15.80	0.2081	7,321,113.00	30,000	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,643.27680	1,561.808	19.39	0.6265	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			769.25920	798.177	18.08	0.4952	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,749.75960	1,818.660	15.50	0.8360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			205.95960	176.160	15.50	0.1640	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			246.28800	213.881	15.68	0.1891	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,640.08800	1,706.381	15.68	0.8109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,192.65340	1,242.643	16.40	0.6817	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			152.85180	127.408	15.21	0.1286	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,784.78310	1,701.322	19.69	0.6495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			508.58310	523.822	19.69	0.3505	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,845.85700	3,942.019	17.12	0.9876	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			12.05700	9.519	17.12	0.0124	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,065.45920	995.677	18.08	0.5048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,319.00810	2,400.958	14.64	0.9302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			75.20810	58.458	14.64	0.0698	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			911.61020	846.035	17.69	0.4625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			855.41020	888.535	17.69	0.5375	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,926.65180	1,999.908	15.21	0.8714	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			784.78300	722.979	17.32	0.4237	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,984.29150	2,889.998	21.66	0.7851	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			298.99150	303.498	21.66	0.2149	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,004.30140	936.238	17.90	0.4850	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			819.00140	849.738	17.90	0.5150	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,315.04120	1,239.864	18.61	0.5545	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			694.34120	717.964	18.61	0.4455	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,026.51960	1,065.501	17.10	0.6027	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			727.21960	667.401	17.10	0.3973	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,917.15900	1,832.381	19.89	0.6600	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			506.45900	520.481	19.89	0.3400	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			219.95960	188.879	15.50	0.1692	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,769.25960	1,836.979	15.50	0.8308	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			276.22690	241.660	15.75	0.2014	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,641.02690	1,705.260	15.75	0.7986	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,309.65160	2,221.408	20.55	0.7090	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			428.15160	438.708	20.55	0.2910	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,471.70330	1,530.611	16.03	0.7531	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			363.20330	323.311	16.03	0.2469	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,067.73040	1,983.131	20.03	0.6607	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			538.33040	552.331	20.03	0.3393	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			238.04350	204.114	15.40	0.1719	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,848.64350	1,913.314	15.40	0.8281	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,452.41690	1,375.715	18.79	0.5628	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			723.01690	744.915	18.79	0.4372	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,111.64410	1,149.804	17.07	0.6107	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			751.04410	690.604	17.07	0.3893	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			314.40410	277.193	15.84	0.2125	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,686.90410	1,748.193	15.84	0.7875	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,238.63930	2,153.170	20.26	0.6755	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			523.43930	536.370	20.26	0.3245	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			891.76580	826.904	17.42	0.4255	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,046.56580	1,080.104	17.42	0.5745	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,187.30950	1,224.677	17.04	0.6174	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			770.80950	709.977	17.04	0.3826	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,224.15280	2,139.125	20.17	0.6642	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			560.65280	573.825	20.17	0.3358	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			253.25550	215.540	15.27	0.1731	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,919.75550	1,980.240	15.27	0.8269	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,595.51740	1,516.933	18.98	0.5726	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			742.01740	761.633	18.98	0.4274	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			352.03340	312.540	15.92	0.2221	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,734.13340	1,792.840	15.92	0.7779	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,607.60930	4,506.670	24.20	0.8306	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			285.30930	282.470	24.20	0.1694	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,600.22440	3,502.875	22.20	0.7796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			368.42440	369.075	22.20	0.2204	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,246.13190	1,284.216	16.94	0.6278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			757.93190	698.016	16.94	0.3722	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,526.74710	3,429.726	22.06	0.7754	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			374.94710	375.926	22.06	0.2246	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,192.85760	1,228.636	17.14	0.6080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			824.65760	762.436	17.14	0.3920	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,101.64470	4,002.359	23.16	0.8050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			329.84470	328.559	23.16	0.1950	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			767.78430	786.828	18.97	0.4299	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,629.58430	1,550.628	18.97	0.5701	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,302.06120	1,342.545	16.75	0.6477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			693.86120	636.345	16.75	0.3523	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			817.39290	838.721	18.72	0.4529	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,499.19290	1,422.521	18.72	0.5471	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,335.23490	3,241.507	21.74	0.7628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			393.43490	397.707	21.74	0.2372	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,392.60810	1,440.022	16.55	0.6776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			604.40810	553.822	16.55	0.3224	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,891.92320	4,800.229	24.56	0.8374	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			270.12320	276.429	24.56	0.1626	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,251.81790	4,152.047	23.45	0.8116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			320.01790	318.247	23.45	0.1884	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,933.52570	3,834.835	22.84	0.7971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			341.72570	341.034	22.84	0.2029	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,278.42920	1,317.903	16.83	0.6394	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			720.22920	661.703	16.83	0.3606	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,289.46390	4,189.578	23.52	0.8132	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			317.66390	315.778	23.52	0.1868	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,664.91280	1,720.769	16.10	0.7523	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			416.71280	374.569	16.10	0.2477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,658.56500	1,714.233	16.11	0.7507	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			420.36500	378.033	16.11	0.2493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,671.27970	1,727.324	16.09	0.7539	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			413.07970	371.124	16.09	0.2461	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,863.00080	1,780.869	19.42	0.6069	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			691.20080	707.069	19.42	0.3931	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,976.51230	2,885.025	21.22	0.7341	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			444.71230	451.225	21.22	0.2659	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,967.29620	4,062.198	16.08	0.9821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			19.09620	15.998	16.08	0.0179	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,320.39700	2,393.394	13.90	0.9035	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			122.19700	97.194	13.90	0.0965	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,036.72630	1,065.929	17.77	0.5465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,058.52630	989.729	17.77	0.4535	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,622.23070	1,543.388	18.96	0.5688	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			770.43070	789.588	18.96	0.4312	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,360.73930	1,406.390	16.61	0.6677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			632.53930	580.190	16.61	0.3323	0.00	0	800
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,988.13070	2,048.850	15.17	0.8260	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			767.09060	784.443	19.10	0.4215	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,262.84410	1,299.527	17.00	0.6241	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			788.64410	727.427	17.00	0.3759	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			587.62830	598.971	20.24	0.3347	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,363.42830	2,276.871	20.24	0.6653	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			263.93070	226.750	15.17	0.1740	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,722.89060	1,642.343	19.10	0.5785	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			383.92130	341.983	15.95	0.2286	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,782.02130	1,837.783	15.95	0.7714	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,342.94260	1,380.409	17.05	0.6306	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			807.24260	746.809	17.05	0.3694	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,530.05950	2,442.806	20.49	0.6669	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			615.75950	626.406	20.49	0.3331	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			422.19990	378.739	16.05	0.2374	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,817.89990	1,872.340	16.05	0.7626	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,056.06440	2,114.870	14.95	0.8276	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			270.36440	231.270	14.95	0.1724	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,875.54480	1,794.674	19.39	0.5854	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			791.24480	808.274	19.39	0.4146	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,670.42660	2,582.713	20.67	0.6668	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			643.72660	654.013	20.67	0.3332	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			284.32230	243.932	14.98	0.1736	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,127.62230	2,185.232	14.98	0.8264	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,003.95560	1,922.481	19.60	0.5893	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			817.25560	833.781	19.60	0.4107	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,416.52770	1,455.063	17.08	0.6364	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			823.22770	763.763	17.08	0.3636	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			456.68420	412.260	16.12	0.2435	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,865.88420	1,919.560	16.12	0.7565	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,460.79640	5,367.598	24.58	0.8257	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			331.89640	336.798	24.58	0.1743	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,024.64990	3,114.448	12.49	0.9597	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			43.54990	35.248	12.49	0.0403	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,761.26650	1,812.219	16.41	0.7250	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			587.59190	594.746	21.27	0.3009	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			903.03730	922.151	19.30	0.4398	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,841.93730	1,762.951	19.30	0.5602	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			550.16650	503.019	16.41	0.2750	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			900.41330	919.433	19.31	0.4387	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,849.31330	1,770.233	19.31	0.5613	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			905.67140	924.880	19.28	0.4408	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,834.57140	1,755.680	19.28	0.5592	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,096.49190	3,005.546	21.27	0.6991	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,495.28290	1,534.824	17.10	0.6425	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			838.48290	779.824	17.10	0.3575	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,816.95550	2,728.997	20.83	0.6664	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			673.75550	683.997	20.83	0.3336	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			296.07270	259.329	15.06	0.1753	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,202.87270	2,264.329	15.06	0.8247	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,146.23460	2,064.295	19.80	0.5936	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			843.03460	859.295	19.80	0.4064	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			491.19990	446.004	16.20	0.2492	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,911.99990	1,965.004	16.20	0.7508	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			523.96780	478.173	16.27	0.2543	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,952.36780	2,004.873	16.27	0.7457	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			555.86000	507.052	16.27	0.2582	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,995.86000	2,045.452	16.27	0.7418	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,167.82450	1,191.781	18.98	0.4946	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,720.02450	1,645.481	18.98	0.5054	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,164.74860	1,188.603	18.99	0.4936	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,726.94860	1,652.303	18.99	0.5064	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,161.68300	1,185.437	19.00	0.4925	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,733.88300	1,659.137	19.00	0.5075	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			588.81370	539.899	16.35	0.2624	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,040.31370	2,090.099	16.35	0.7376	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			619.57400	570.250	16.40	0.2664	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,074.77400	2,124.150	16.40	0.7336	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			652.99890	605.153	16.49	0.2698	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,125.69890	2,176.753	16.49	0.7302	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,511.42800	1,540.357	18.39	0.5652	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,448.92800	1,378.857	18.39	0.4348	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,507.96350	1,536.730	18.40	0.5642	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,455.46350	1,385.230	18.40	0.4358	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,514.91190	1,543.987	18.38	0.5663	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,442.41190	1,372.487	18.38	0.4337	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,587.78350	1,517.266	18.61	0.4445	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,541.68350	1,570.366	18.61	0.5555	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,647.90420	1,676.154	18.53	0.5673	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,588.70420	1,517.454	18.53	0.4327	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,654.71020	1,683.266	18.51	0.5692	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,575.51020	1,504.566	18.51	0.4308	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,651.30620	1,679.705	18.52	0.5682	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,582.10620	1,511.005	18.52	0.4318	0.00	0	0
<b>Total \$ / R Option</b>												<b>39,697,690.98</b>	<b>98,800</b>	<b>8,656,511</b>
<b>Total \$ / R</b>												<b>1,913,694,772.98</b>	<b>229,864</b>	<b>9,697,893</b>
\$ / R MAXI On	14/12/2018	Foreign Exchange Future		14.28530				14.19020			0.0000	0.00	0	334

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			14.46080		14.36310			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.62250		14.52380			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.79620		14.70000			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.96920		14.87000			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>344</b>
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put		160,527.27130	151,501.826	21.03	0.8184		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		12,547.27130	13,031.826	21.03	0.1816		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		18,831.51260	19,891.669	19.88	0.2631		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		119,811.51260	111,361.669	19.88	0.7369		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		18,667.77070	19,710.631	19.91	0.2610		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		120,647.77070	112,180.631	19.91	0.7390		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		18,996.83380	20,074.469	19.86	0.2651		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		118,976.83380	110,544.469	19.86	0.7349		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		51,200.39500	46,015.499	16.80	0.3743		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		84,025.31350	88,584.441	16.82	0.6233		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		51,715.31350	46,504.440	16.82	0.3767		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		84,998.47290	89,608.884	16.78	0.6281		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		50,688.47290	45,528.884	16.78	0.3719		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		84,510.39500	89,095.499	16.80	0.6257		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		93,858.30190	97,547.908	17.32	0.5763		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		78,478.30190	72,297.908	17.32	0.4237		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		93,445.30350	97,113.898	17.34	0.5744		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		79,065.30350	72,863.898	17.34	0.4256		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		94,272.78860	97,983.972	17.31	0.5781		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		77,892.78860	71,733.972	17.31	0.4219		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		0.00000	10,620.000		1.0000		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		0.00000	0.000		0.0000		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		0.00000	9,620.000		1.0000		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		0.00000	0.000		0.0000		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		0.00000	8,620.000		1.0000		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		0.00000	0.000		0.0000		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		0.00000	95,920.000		1.0000		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		0.00000	0.000		0.0000		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		0.00000	94,920.000		1.0000		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		0.00000	0.000		0.0000		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		0.00000	93,920.000		1.0000		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		0.00000	0.000		0.0000		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>344</b>
£ / R	On 28/09/2018	Foreign Exchange Future			261.25940		18.45610			0.0000	3,657,631.60	14	0
£ / R	On 15/10/2018	Foreign Exchange Future			18.48270		18.49040			0.0000	0.00	0	48
£ / R	On 14/12/2018	Foreign Exchange Future			18.68590		18.69030			0.0000	223,539,421.70	11,963	441,056
£ / R	On 18/03/2019	Foreign Exchange Future			19.00790		19.01100			0.0000	0.00	0	5,144

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 Future			19.30710		19.30990			0.0000	0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			19.63370		19.63860			0.0000	0.00	0	10,363
<b>Total £ / R Future</b>												<b>227,197,053.30</b>	<b>11,977</b>	<b>462,467</b>
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call			806.25330	243,609.400	14.01	1.0000	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put			0.15330	0.000	14.01	0.0000	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call			796.26400	243,599.400	14.01	1.0000	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put			0.16400	0.000	14.01	0.0000	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call			816.24340	243,619.400	14.01	1.0000	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put			0.14340	0.000	14.01	0.0000	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			666.61930	663.866	16.37	0.8113	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			77.01930	66.566	16.37	0.1887	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			895.00960	886.583	16.57	0.6708	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			324.70960	320.683	16.57	0.3292	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			888.68860	880.243	16.57	0.6681	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			328.38860	324.343	16.57	0.3319	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			901.35790	892.953	16.57	0.6734	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			321.05790	317.053	16.57	0.3266	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,432.59100	1,426.614	16.38	0.7061	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			421.59100	418.714	16.38	0.2939	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,683.88110	2,678.260	18.86	0.8073	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			254.88110	246.160	18.86	0.1927	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,517.70930	1,512.332	17.54	0.6419	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			528.70930	520.232	17.54	0.3581	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,245.55500	1,239.236	16.47	0.6529	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			534.55500	531.336	16.47	0.3471	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,239.66540	1,233.338	16.47	0.6511	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			538.66540	535.438	16.47	0.3489	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,251.45910	1,245.158	16.46	0.6547	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			530.45910	527.258	16.46	0.3453	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,466.66450	1,449.927	16.92	0.6262	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			786.76450	772.827	16.92	0.3738	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,461.26550	1,444.507	16.93	0.6247	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			791.36550	777.407	16.93	0.3753	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,472.07890	1,455.369	16.92	0.6276	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			782.17890	768.269	16.92	0.3724	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,768.24640	1,739.953	17.16	0.6313	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			949.64640	926.253	17.16	0.3687	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,762.96250	1,734.648	17.16	0.6301	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			954.36250	930.948	17.16	0.3699	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,773.53590	1,745.271	17.15	0.6325	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			944.93590	921.571	17.15	0.3675	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
<b>Total £ / R</b>												<b>227,197,053.30</b>	<b>11,977</b>	<b>463,967</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12649		0.12603			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12908		0.12860			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13151		0.13103			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			751.99750	787.154	16.71	0.7656	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			148.99750	138.254	16.71	0.2344	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			293.46100	312.304	19.88	0.3997	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			690.46100	663.404	19.88	0.6003	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,620.03570	1,664.651	17.49	0.9624	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			17.03570	15.751	17.49	0.0376	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,228.36300	1,266.099	21.30	0.7168	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			368.16300	358.099	21.30	0.2832	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			699.60400	728.540	21.89	0.5110	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			839.40400	820.540	21.89	0.4890	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,973.07710	2,017.161	20.70	0.8849	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			112.87710	109.161	20.70	0.1151	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			916.26470	939.098	19.63	0.5606	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			813.56470	788.198	19.63	0.4394	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			581.77270	598.597	21.17	0.3968	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,479.07270	1,447.697	21.17	0.6032	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,405.36390	1,435.426	17.02	0.7613	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			302.66390	284.526	17.02	0.2387	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	15/10/2018	Foreign Exchange Future			16.46760		16.46770			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			16.68460		16.68190			0.0000	10,911,728.40	654	110,274
€ / R	On	18/03/2019	Foreign Exchange Future			17.03300		17.02820			0.0000	0.00	0	36,651
€ / R	On	14/06/2019	Foreign Exchange Future			17.36120		17.35670			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.59480		17.59200			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.72280		17.72100			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.01890		18.02000			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>10,911,728.40</b>	<b>654</b>	<b>159,049</b>
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			1,227.51840	1,224.498	19.09	0.9558	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			15.21840	12.098	19.09	0.0442	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			188.02090	177.735	18.76	0.2236	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,386.12090	1,373.135	18.76	0.7764	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			186.50080	176.202	18.78	0.2219	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,394.60080	1,381.602	18.78	0.7781	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			184.99170	174.685	18.79	0.2202	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,403.09170	1,390.085	18.79	0.7798	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			655.22920	648.233	16.80	0.4630	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			957.02920	945.233	16.80	0.5370	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,832.14280	2,815.913	20.26	0.8318	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,603.55560	1,603.922	14.64	0.8231	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			175.35560	170.922	14.64	0.1769	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,220.59690	1,219.394	15.07	0.7169	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			332.39690	326.394	15.07	0.2831	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,214.13730	1,212.906	15.07	0.7148	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			210.34280	198.913	20.26	0.1682	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			285.30660	279.685	14.96	0.2539	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			335.93730	329.907	15.07	0.2852	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,227.08010	1,225.904	15.06	0.7191	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			328.88010	322.904	15.06	0.2809	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,313.50660	1,312.685	14.96	0.7461	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,181.79370	1,175.844	15.82	0.6110	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			695.09370	684.644	15.82	0.3890	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,177.04010	1,171.059	15.83	0.6093	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			700.34010	689.859	15.83	0.3907	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,186.56670	1,180.654	15.81	0.6128	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			689.86670	679.454	15.81	0.3872	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			364.85470	355.058	14.94	0.2309	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,926.85470	1,919.858	14.94	0.7691	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,619.40720	2,604.794	19.20	0.7000	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			561.40720	549.594	19.20	0.3000	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,786.31980	1,779.081	15.09	0.7382	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			434.31980	424.281	15.09	0.2618	0.00	0	20,000
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,349.66820	1,341.429	15.84	0.6187	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			767.66820	756.629	15.84	0.3813	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,150.46490	1,139.731	16.73	0.5263	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,199.46490	1,186.931	16.73	0.4737	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,146.70250	1,135.956	16.74	0.5250	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,205.70250	1,193.156	16.74	0.4750	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,142.95380	1,132.187	16.75	0.5237	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,211.95380	1,199.387	16.75	0.4763	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			0.00000	0.000		0.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			0.00000	1.100		1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			0.00000	0.000		0.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			0.00000	11.100		1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			0.00000	8.900		1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>146,836</b>
<b>Total € / R</b>												<b>10,911,728.40</b>	<b>654</b>	<b>305,885</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.33580		10.25580			0.0000	0.00	0	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.47580		10.39370			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.60960		10.52590			0.0000	0.00	0	4,929



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>42,045</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,265.59810	1,188.542	17.00	0.9060	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			32.58970	35.695	16.96	0.0972	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,246.78970	1,169.895	16.96	0.9028	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			31.98870	35.013	16.98	0.0956	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,256.18870	1,179.213	16.98	0.9044	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			31.39810	34.342	17.00	0.0940	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			410.30660	450.479	13.52	0.5702	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			366.60660	324.679	13.52	0.4298	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			405.71550	445.567	13.54	0.5660	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			372.01550	329.767	13.54	0.4340	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			401.16320	440.699	13.55	0.5619	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			377.46320	334.899	13.55	0.4381	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			337.86160	358.504	14.74	0.4066	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			821.96160	758.904	14.74	0.5934	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			335.12560	355.556	14.76	0.4039	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			829.22560	765.956	14.76	0.5961	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			340.61780	361.479	14.72	0.4093	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			814.71780	751.879	14.72	0.5907	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>42,045</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.06950		10.87680			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.22490		11.02940			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,404.64950	1,594.304	16.03	0.9839	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			7.84950	4.804	16.03	0.0161	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,394.77380	1,584.377	15.97	0.9836	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			7.97380	4.877	15.97	0.0164	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,414.52740	1,604.231	16.09	0.9842	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			7.72740	4.731	16.09	0.0158	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			586.46540	703.356	13.66	0.7016	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			287.06540	208.456	13.66	0.2984	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			581.01580	697.127	13.67	0.6980	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			291.61580	212.227	13.67	0.3020	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			591.95250	709.627	13.64	0.7053	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			282.55250	204.727	13.64	0.2947	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			644.44720		641.99470			0.0000	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			14.72470		14.64940			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.04780		14.96930			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.35210		15.27120			0.0000	0.00	0	150
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,471.30830	1,543.443	15.66	0.9389	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			31.90830	28.743	15.66	0.0611	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,462.15000	1,533.698	15.60	0.9382	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			32.75000	28.998	15.60	0.0618	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,480.48300	1,553.191	15.71	0.9395	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			31.08300	28.491	15.71	0.0605	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			932.89930	976.179	16.22	0.6562	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			443.59930	408.379	16.22	0.3438	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			943.99300	987.720	16.20	0.6609	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			434.69300	399.920	16.20	0.3391	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			938.43140	981.939	16.21	0.6585	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			439.13140	404.139	16.21	0.3415	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,138.60640	1,180.404	16.49	0.6433	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			597.40640	558.304	16.49	0.3567	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,133.50130	1,175.110	16.50	0.6414	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			602.30130	563.010	16.50	0.3586	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,143.72750	1,185.720	16.48	0.6452	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			592.52750	553.620	16.48	0.3548	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.07010		2.05580			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08930		2.07480			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10820		2.09370			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			86.52120	64.968	14.70	0.0962	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,558.79110	1,677.910	14.72	0.8896	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			100.79110	76.910	14.72	0.1104	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,474.83550	1,591.505	14.74	0.8740	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			116.83550	90.505	14.74	0.1260	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,644.52120	1,765.968	14.70	0.9038	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,039.55890	949.194	15.65	0.4977	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			866.54880	928.313	15.48	0.5379	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			918.54880	835.313	15.48	0.4621	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	18/03/2019	Foreign Exchange Option	2.09	Call			826.18010	884.347	15.57	0.5200	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			978.18010	891.347	15.57	0.4800	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			787.55890	842.194	15.65	0.5023	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,707.65640	1,793.892	14.98	0.7123	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			570.65640	511.892	14.98	0.2877	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,644.54340	1,728.196	14.99	0.6985	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			607.54340	546.196	14.99	0.3015	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,772.25840	1,861.062	14.98	0.7259	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			535.25840	479.062	14.98	0.2741	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			155.97620		152.76560			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.25710		2.25320			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.30570		2.30190			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.35160		2.34810			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,725.29480	1,754.442	14.23	0.8868	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			93.29480	83.442	14.23	0.1132	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,640.90960	1,669.175	14.29	0.8712	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			108.90960	98.175	14.29	0.1288	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,811.43940	1,841.448	14.17	0.9012	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			79.43940	70.448	14.17	0.0988	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,225.99250	1,239.142	15.03	0.6138	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			706.99250	682.142	15.03	0.3862	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,175.24630	1,187.384	15.11	0.5969	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			756.24630	730.384	15.11	0.4031	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,278.53710	1,292.720	14.95	0.6307	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			659.53710	635.720	14.95	0.3693	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			392.26810	369.571	14.93	0.2082	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,400.77310	2,412.202	14.95	0.7807	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			419.77310	396.202	14.95	0.2193	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,329.55830	2,340.111	14.97	0.7694	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			448.55830	424.111	14.97	0.2306	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,473.26810	2,485.571	14.93	0.7918	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.82750		1.81750			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
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85230		1.84200			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87520		1.86470			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,492.61850	2,593.841	18.11	0.9691	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			17.61850	18.841	18.11	0.0309	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,393.89880	2,495.848	17.80	0.9657	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			18.89880	20.848	17.80	0.0343	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,591.44870	2,692.040	18.42	0.9721	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			16.44870	17.040	18.42	0.0279	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,134.99200	1,184.568	16.83	0.6386	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			614.99200	561.568	16.83	0.3614	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,084.75810	1,132.103	16.96	0.6197	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			664.75810	609.103	16.96	0.3803	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,187.27050	1,239.121	16.71	0.6574	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			567.27050	516.121	16.71	0.3426	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,628.88960	1,686.548	16.51	0.7003	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			581.88960	534.548	16.51	0.2997	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,572.93480	1,626.538	16.59	0.6855	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			625.93480	574.538	16.59	0.3145	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,686.61700	1,748.258	16.44	0.7151	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			539.61700	496.258	16.44	0.2849	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.13990		0.13890			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13980		0.13790			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13960		0.13710			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.76630		1.75490			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.79550		1.78400			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82280		1.81120			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.47510		9.41040			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.60000		9.53380			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.72080		9.65450			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			550.07050	599.060	13.71	0.8345	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			69.67050	53.960	13.71	0.1655	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			542.25900	591.045	13.73	0.8298	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			71.85900	55.945	13.73	0.1702	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			557.93390	607.127	13.70	0.8391	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			67.53390	52.027	13.70	0.1609	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			377.96660	408.105	14.45	0.5449	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			384.16660	348.105	14.45	0.4551	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			386.84830	417.545	14.42	0.5534	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			373.04830	337.545	14.42	0.4466	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			382.38640	412.805	14.43	0.5491	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			378.58640	342.805	14.43	0.4509	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			390.23990	410.196	15.27	0.4628	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			655.73990	609.396	15.27	0.5372	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			386.93860	406.698	15.29	0.4598	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			662.43860	615.898	15.29	0.5402	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			393.56610	413.724	15.25	0.4658	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			649.06610	602.924	15.25	0.5342	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34160		1.33540			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35190		1.34550			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36200		1.35560			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			754.00000	816.000		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			654.00000	716.000		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			854.00000	916.000		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			55.00000	119.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	19.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			45.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			155.00000	219.000		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			356.00000	420.000		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			256.00000	320.000		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			456.00000	520.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 14/12/2018 Foreign Exchange Future			1.30810		1.31710			0.0000	0.00	0	500
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO €On 14/12/2018 Foreign Exchange Future			1.16800		1.17560			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.17790		1.18560			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.18730		1.19510			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
SGD / R On 14/12/2018 Foreign Exchange Future			10.47170		10.40250			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.62480		10.55440			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.76870		10.69710			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,047.61180	1,112.551	14.00	0.9609	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			15.11180	10.851	14.00	0.0391	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,038.21680	1,102.743	13.94	0.9601	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			15.71680	11.043	13.94	0.0399	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,057.02630	1,122.363	14.06	0.9616	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			14.52630	10.663	14.06	0.0384	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			540.54570	575.208	14.59	0.6263	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			326.14570	290.408	14.59	0.3737	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			535.43010	569.798	14.61	0.6225	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			331.03010	294.998	14.61	0.3775	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			545.70100	580.655	14.57	0.6300	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			321.30100	285.855	14.57	0.3700	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			233.99910	206.151	14.32	0.2501	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			924.36270	967.886	14.32	0.7473	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			237.26270	209.186	14.32	0.2527	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			937.86840	981.849	14.31	0.7526	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			230.76840	203.148	14.31	0.2474	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			931.09910	974.851	14.32	0.7499	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/12/2018 Foreign Exchange Future			2.26740		2.25810			0.0000	0.00	0	12,000
TRY / R On 18/03/2019 Foreign Exchange Future			2.16570		2.15180			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
TRY / R	On	14/06/2019	Foreign Exchange Future			2.07160		2.05810			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			8.12610	10.650	37.11	0.0670	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			720.02610	713.250	37.11	0.9330	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			7.74280	10.184	37.11	0.0645	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			729.64280	722.784	37.11	0.9355	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			8.52680	11.135	37.11	0.0696	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			710.42680	703.735	37.11	0.9304	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			18.20450	16.072	24.70	0.0994	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			596.40450	580.372	24.70	0.9006	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			17.64690	15.411	24.72	0.0959	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			605.84690	589.711	24.72	0.9041	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			18.78210	16.759	24.68	0.1030	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			586.98210	571.059	24.68	0.8970	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.62550	1.461	26.03	0.0101	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,473.52550	1,459.861	26.03	0.9899	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.56700	1.407	26.03	0.0098	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,483.46700	1,469.807	26.03	0.9902	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.68610	1.517	26.03	0.0105	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,463.58610	1,449.917	26.03	0.9895	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.09500		1.11170			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.04780		1.05880			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.00490		1.01390			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>2 112 105 863.70</b>	<b>143,695</b>	<b>1,754,536</b>
<b>Total Options</b>												<b>39 697 690.98</b>	<b>98,800</b>	<b>8,804,847</b>
<b>Grand Total:</b>												<b>2,151,803,554.68</b>	<b>242,495</b>	<b>10,559,383</b>