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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/10/2018 Foreign Exchange Future			14.41990		14.28730			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.42540		14.29450			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.42720		14.29630			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.42900		14.29810			0.0000	3,636,108.00	252	3,606
\$ / R On 01/11/2018 Foreign Exchange Future			14.43080		14.30000			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.43270		14.30180			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.43810		14.30730			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.45280		14.32190			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.45640		14.32550			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.45830		14.32730			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.46380		14.33280			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.46560		14.33460			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.46930		14.33830			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.47110		14.34010			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.48030		14.34920			0.0000	0.00	0	166
\$ / R On 29/11/2018 Foreign Exchange Future			14.48210		14.35100			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.48390		14.35290			0.0000	4,055,492.00	280	6,044
\$ / R On 05/12/2018 Foreign Exchange Future			14.49310		14.36200			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.49500		14.36380			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.49680		14.36560			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.50420		14.37290			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2018	Foreign Exchange Future			14.50600		14.37470			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.50970		14.37830			0.0000	748,555,423.00	51,590	831,857
\$ / R	On	20/12/2018	Foreign Exchange Future			14.52070		14.38930			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.52250		14.39110			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.54100		14.40950			0.0000	1,744,920.00	120	3,594
\$ / R	On	02/01/2019	Foreign Exchange Future			14.54460		14.41320			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.57420		14.44280			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.59610		14.46480			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.59800		14.46660			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.62150		14.49000			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.64860		14.51700			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.68120		14.54940			0.0000	3,670,300.00	250	55,513
\$ / R	On	27/03/2019	Foreign Exchange Future			14.69750		14.56560			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.70110		14.56920			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.70830		14.57640			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.75910		14.62690			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.81590		14.68290			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.82140		14.68830			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.84160		14.70810			0.0000	4,155,648.00	280	19,226
\$ / R	On	20/06/2019	Foreign Exchange Future			14.85260		14.71900			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.86720		14.73340			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.87270		14.73890			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.87640		14.74250			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.92810		14.79330			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.93000		14.79510			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.95260		14.81720			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.98470		14.84860			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.99040		14.85410			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.99610		14.85960			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.01690		14.87990			0.0000	0.00	0	19,899
\$ / R	On	30/09/2019	Foreign Exchange Future			15.04330		14.90560			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.04710		14.90930			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.10250		14.96380			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.16050		15.02180			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.16650		15.02780			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.18840		15.04970			0.0000	0.00	0	2,200
\$ / R	On	31/12/2019	Foreign Exchange Future			15.22440		15.08570			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.22840		15.08970			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.28630		15.14760			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.34830		15.20960			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.37630		15.23760			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.41020		15.27150			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.46420		15.32550			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.53210		15.39340			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.55210		15.41340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.64400		15.50530			0.0000	0.00	0	84,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Future			15.73990		15.60120			0.0000	0.00	0	0
Total \$ / R Future												765,817,891.00	52,772	1,054,932
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			242.61410	133.638	22.13	0.6133	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			39.91410	63.538	22.13	0.3867	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			772.01270	648.254	22.89	0.9268	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			6.51270	13.654	22.89	0.0732	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			334.13450	235.389	19.17	0.6397	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			60.43450	92.589	19.17	0.3603	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,298.65290	1,429.234	24.01	0.9984	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			0.55290	0.234	24.01	0.0016	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			41.33080	18.458	18.56	0.0977	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			409.43080	517.458	18.56	0.9023	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			188.60300	263.702	18.70	0.6789	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			107.69420	154.704	18.79	0.4946	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			22.31600	8.417	18.50	0.0504	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			520.41600	637.417	18.50	0.9496	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,721.98330	2,591.074	33.07	0.9996	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.08330	0.074	33.07	0.0004	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			22.89050	31.919	20.25	0.1454	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,172.18430	2,041.322	30.36	0.9983	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			0.28430	0.322	30.36	0.0017	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			144.96870	207.651	18.74	0.5936	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			186.86870	118.651	18.74	0.4064	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			249.59420	165.703	18.79	0.5054	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			15.41210	20.718	20.61	0.1005	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			377.34260	482.024	18.58	0.8828	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			49.24260	23.024	18.58	0.1172	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			256.34290	170.956	18.79	0.5153	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			104.44290	149.956	18.79	0.4847	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			624.79050	502.919	20.25	0.8546	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			140.50300	84.702	18.70	0.3211	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			423.14110	314.947	19.51	0.7120	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			51.24110	73.947	19.51	0.2880	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			30.46840	43.202	19.99	0.1871	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			552.36840	434.202	19.99	0.8129	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			727.31210	601.718	20.61	0.8995	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			0.46090	0.116	24.12	0.0008	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,490.46090	1,620.916	24.12	0.9992	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			588.46580	473.119	20.53	0.7944	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			40.26580	55.819	20.53	0.2056	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,204.30010	1,075.460	23.79	0.9634	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			6.10010	8.160	23.79	0.0366	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Call			367.12680	465.801	17.86	0.8518	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put			65.32680	33.101	17.86	0.1482	0.00	0	20,000
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.07320	0.042	29.26	0.0002	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,407.37320	2,538.142	29.26	0.9998	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			486.90820	595.853	16.10	0.9132	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			39.60820	17.753	16.10	0.0868	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,503.30690	2,372.636	29.16	0.9969	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			0.60690	0.736	29.16	0.0031	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			635.26150	530.540	20.06	0.7100	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			97.16150	123.340	20.06	0.2900	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,152.11940	1,031.064	22.06	0.8772	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			37.61940	47.464	22.06	0.1228	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			264.75290	328.572	18.47	0.5783	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			279.25290	212.172	18.47	0.4217	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			377.68840	296.315	18.90	0.5159	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			203.18840	252.715	18.90	0.4841	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			109.90580	137.251	20.38	0.2957	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			672.60580	568.951	20.38	0.7043	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			274.40550	208.985	18.52	0.4105	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			281.70550	347.284	18.52	0.5895	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			554.31360	458.191	19.84	0.6383	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			141.61360	176.491	19.84	0.3617	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			539.14900	444.142	19.77	0.6287	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			146.44900	182.442	19.77	0.3713	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			14.17820	9.308	19.21	0.0327	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,121.47820	1,247.608	19.21	0.9673	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			459.82650	550.431	17.82	0.7666	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			132.52650	92.131	17.82	0.2334	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			585.09280	486.819	19.98	0.6568	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			132.39280	165.120	19.98	0.3432	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.13640	0.086	24.92	0.0004	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,657.43640	2,788.386	24.92	0.9996	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,497.33340	3,628.325	30.42	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.03340	0.025	30.42	0.0001	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			639.78360	539.870	19.94	0.6724	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			132.58360	163.670	19.94	0.3276	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			510.79490	419.856	19.35	0.5959	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			173.59490	213.656	19.35	0.4041	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			699.66350	597.191	20.23	0.6957	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			124.26350	152.791	20.23	0.3043	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			244.31440	187.191	18.24	0.3550	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			372.61440	446.491	18.24	0.6450	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			492.59230	406.429	19.31	0.5611	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			212.69230	257.529	19.31	0.4389	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,046.85630	933.044	21.53	0.8069	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			76.95630	94.144	21.53	0.1931	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			321.09150	257.795	18.39	0.4123	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			350.29150	418.095	18.39	0.5877	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			46.72700	31.027	17.04	0.0844	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			937.72700	1,053.126	17.04	0.9156	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			395.92600	468.272	18.31	0.6199	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			293.02600	234.372	18.31	0.3801	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			318.61340	256.957	18.41	0.4033	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			371.51340	440.857	18.41	0.5967	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,364.03400	1,490.335	16.81	0.9783	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			5.30920	4.662	24.14	0.0122	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,360.06620	2,230.421	23.65	0.9662	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			12.96620	14.322	23.65	0.0338	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			191.73390	229.465	19.82	0.3719	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			634.84800	731.060	17.48	0.7943	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			131.94800	97.160	17.48	0.2057	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			117.22870	85.227	17.38	0.1866	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			670.12870	769.127	17.38	0.8134	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,962.40920	2,830.762	24.14	0.9878	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			11.13400	6.435	16.81	0.0217	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			215.04370	166.697	17.96	0.3026	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			487.94370	570.597	17.96	0.6974	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			643.85230	551.499	19.76	0.6205	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			196.75230	235.399	19.76	0.3795	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			658.83390	565.565	19.82	0.6281	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,185.74980	1,074.424	21.48	0.7969	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			97.74980	117.524	21.48	0.2031	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			197.46430	234.700	19.92	0.3580	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			733.66430	639.699	19.92	0.6420	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			400.89610	471.312	18.33	0.5966	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			337.09610	276.312	18.33	0.4034	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			628.01870	720.817	17.53	0.7639	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			164.21870	125.817	17.53	0.2361	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,057.65300	950.865	21.09	0.7586	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			121.45300	145.865	21.09	0.2414	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			555.57810	473.336	19.21	0.5486	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			271.17810	320.136	19.21	0.4514	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			883.82970	785.497	20.30	0.6866	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			176.72970	209.697	20.30	0.3134	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			102.92630	77.869	17.10	0.1586	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			825.82630	932.069	17.10	0.8414	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,404.93750	1,290.530	21.89	0.8263	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			87.83750	104.730	21.89	0.1737	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			675.92310	770.444	17.39	0.7718	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			163.02310	126.244	17.39	0.2282	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			739.13870	648.176	19.78	0.6256	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			223.83870	264.176	19.78	0.3744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			273.84630	321.373	19.38	0.4291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			635.54630	551.673	19.38	0.5709	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,448.94520	2,322.586	24.13	0.9411	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			27.24520	32.286	24.13	0.0589	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			230.19570	271.035	19.83	0.3755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			751.89570	661.336	19.83	0.6245	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			82.04210	97.474	22.26	0.1582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,543.74210	1,427.774	22.26	0.8418	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,875.73520	1,754.933	23.00	0.8899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			54.03520	64.633	23.00	0.1101	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			350.74230	409.189	18.74	0.5140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			482.44230	409.489	18.74	0.4860	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			398.58080	465.093	18.50	0.5610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			410.28080	345.393	18.50	0.4390	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			148.35260	176.302	20.92	0.2637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,070.05260	966.602	20.92	0.7363	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			415.90870	350.496	18.52	0.4429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			394.20870	460.196	18.52	0.5571	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			439.72510	511.006	18.32	0.5968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			361.42510	301.306	18.32	0.4032	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			663.58940	756.313	17.55	0.7521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			185.28940	146.613	17.55	0.2479	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,159.96490	2,035.903	23.56	0.9194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			38.26490	45.603	23.56	0.0806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,328.23830	1,217.015	21.67	0.8010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			106.53830	126.715	21.67	0.1990	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			714.74900	626.194	19.69	0.6083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			243.04900	285.894	19.69	0.3917	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			189.29020	223.518	20.33	0.3213	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			890.99020	793.818	20.33	0.6787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			187.24650	221.133	20.35	0.3185	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			898.94650	801.433	20.35	0.6815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			191.35840	225.926	20.30	0.3241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			883.05840	786.226	20.30	0.6759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,643.93670	1,526.818	22.53	0.8577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			72.23670	86.518	22.53	0.1423	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,740.79740	2,871.858	23.19	0.9948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			2.49740	2.158	23.19	0.0052	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,878.47420	2,749.948	24.95	0.9628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			16.77420	19.648	24.95	0.0372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,435.30680	1,563.438	16.97	0.9637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			17.00680	13.738	16.97	0.0363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			35.79710	25.566	16.71	0.0628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,214.09710	1,335.266	16.71	0.9372	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			744.41230	654.246	19.80	0.6213	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			232.71230	273.946	19.80	0.3787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			8.27890	6.946	19.14	0.0179	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,886.57890	2,016.646	19.14	0.9821	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			203.56490	162.267	17.65	0.2664	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		631.86490	721.967	17.65	0.7336	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		151.93460	118.357	17.36	0.2124	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		730.23460	828.057	17.36	0.7876	0.00	0	3,164
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		19.40560	14.613	16.78	0.0387	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,397.70560	1,524.314	16.78	0.9613	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		41.23520	29.727	16.76	0.0712	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,169.53520	1,289.426	16.76	0.9288	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		828.18330	733.830	20.10	0.6554	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		206.48330	243.530	20.10	0.3446	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		2,005.24980	2,135.558	19.70	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		6.94980	5.858	19.70	0.0149	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		707.40190	619.260	19.66	0.6050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		245.70190	288.960	19.66	0.3950	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,758.34300	1,888.081	18.53	0.9783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		10.04300	8.381	18.53	0.0217	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		222.91180	178.962	17.74	0.2852	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		601.21180	688.662	17.74	0.7148	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		1,304.91110	1,428.340	16.60	0.9518	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		26.61110	18.640	16.60	0.0482	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call		2,631.19330	2,762.192	22.67	0.9939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put		2.89330	2.492	22.67	0.0061	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		78.51640	59.095	17.03	0.1242	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		956.81640	1,068.795	17.03	0.8758	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		2,382.36580	2,513.175	21.50	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		4.06580	3.474	21.50	0.0086	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call		1,640.34580	1,769.700	17.96	0.9739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put		12.04580	10.000	17.96	0.0261	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		2,481.84480	2,612.739	21.97	0.9925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put		3.54480	3.039	21.97	0.0075	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		546.79890	468.917	19.02	0.5240	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		315.09890	368.617	19.02	0.4760	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		439.56700	371.319	18.60	0.4587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		377.86700	441.019	18.60	0.5413	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		278.24330	227.295	18.00	0.3357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		526.54330	606.995	18.00	0.6643	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		553.42600	475.066	19.05	0.5277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		311.72600	364.766	19.05	0.4723	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		642.59570	558.284	19.41	0.5744	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		270.89570	317.984	19.41	0.4256	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		540.20400	462.803	18.99	0.5202	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		318.50400	372.503	18.99	0.4798	1,508,636.75	4,050	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		1,390.37970	1,277.651	21.84	0.8138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		98.67970	117.350	21.84	0.1862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		2,362.47970	2,493.269	21.40	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		4.17970	3.569	21.40	0.0089	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,196.20040	1,316.871	16.73	0.9339	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			37.90040	27.171	16.73	0.0661	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			145.76790	113.443	17.34	0.2057	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			744.06790	843.143	17.34	0.7943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,282.97060	2,413.678	21.02	0.9901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			4.67060	3.978	21.02	0.0099	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			946.92220	847.656	20.52	0.6980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			175.22220	207.355	20.52	0.3020	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			737.13040	835.580	17.35	0.7910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			148.83040	115.880	17.35	0.2090	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			997.88150	1,111.644	16.98	0.8879	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			69.58150	51.944	16.98	0.1121	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,417.20150	1,303.858	21.91	0.8191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			95.50150	113.558	21.91	0.1809	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,240.61830	1,131.742	21.42	0.7812	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			118.91830	141.442	21.42	0.2188	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			377.34870	315.629	18.38	0.4152	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			425.64870	495.329	18.38	0.5848	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,709.12880	1,838.717	18.29	0.9765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			10.82880	9.017	18.29	0.0235	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			801.05410	904.949	17.25	0.8198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			122.75410	95.249	17.25	0.1802	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			835.95170	741.234	20.13	0.6584	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			204.25170	240.934	20.13	0.3416	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,223.26910	1,114.889	21.37	0.7770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			121.56910	144.590	21.37	0.2230	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			793.78690	897.100	17.26	0.8167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			125.48690	97.400	17.26	0.1833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,689.85260	1,571.916	22.63	0.8648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			68.15260	81.616	22.63	0.1352	0.00	0	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,183.67410	2,314.261	20.55	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			5.37410	4.561	20.55	0.0115	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			388.16710	325.384	18.42	0.4231	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			416.46710	485.084	18.42	0.5769	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			607.65440	525.574	19.27	0.5568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			285.95440	335.274	19.27	0.4432	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,134.06830	2,264.586	20.32	0.9876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			5.76830	4.886	20.32	0.0124	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			543.13240	625.206	17.94	0.6761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			264.83240	215.506	17.94	0.3239	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			404.69240	340.328	18.48	0.4350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			402.99240	470.028	18.48	0.5650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,444.74660	1,573.228	17.02	0.9643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			16.44660	13.528	17.02	0.0357	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			765.12900	866.054	17.30	0.8040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			136.82900	106.354	17.30	0.1960	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			877.16940	985.288	17.14	0.8492	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			98.86940	75.588	17.14	0.1508	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			678.30450	591.833	19.55	0.5916	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			256.60450	301.533	19.55	0.4084	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			510.33980	589.167	18.05	0.6525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			292.03980	239.467	18.05	0.3475	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,205.98120	1,098.109	21.32	0.7728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			124.28120	147.810	21.32	0.2272	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			464.00780	537.971	18.23	0.6167	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			335.70780	278.271	18.23	0.3833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,108.19730	1,226.129	16.84	0.9159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			49.89730	36.429	16.84	0.0841	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			515.69840	595.066	18.03	0.6565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			287.39840	235.366	18.03	0.3435	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,607.38170	1,490.643	22.43	0.8521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			75.68170	90.343	22.43	0.1479	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,819.62400	1,699.616	22.89	0.8828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			57.92400	69.316	22.89	0.1172	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,552.86140	1,436.720	22.29	0.8433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			81.16140	96.420	22.29	0.1567	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,319.41340	1,208.416	21.64	0.7991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			107.71340	128.115	21.64	0.2009	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,337.07670	1,225.632	21.69	0.8028	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			105.37670	125.332	21.69	0.1972	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			489.32850	565.990	18.13	0.6366	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			311.02850	256.290	18.13	0.3634	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,217.43390	2,092.846	23.68	0.9243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			35.73390	42.546	23.68	0.0757	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			165.76060	196.533	20.66	0.2888	795,960.68	4,050	4,050
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			987.46060	886.834	20.66	0.7112	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			295.37300	346.066	19.18	0.4540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			587.07300	506.366	19.18	0.5460	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			906.92340	809.075	20.38	0.6843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			185.22340	218.775	20.38	0.3157	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,444.13140	1,330.193	21.99	0.8242	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			92.43140	109.893	21.99	0.1758	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			468.98800	543.490	18.21	0.6207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			330.68800	273.790	18.21	0.3793	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,249.31540	1,140.193	21.44	0.7832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			117.61540	139.893	21.44	0.2168	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,351.08050	1,475.496	16.55	0.9581	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			22.78050	15.796	16.55	0.0419	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			354.50400	413.458	18.71	0.5179	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			476.20400	403.758	18.71	0.4821	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,099.54000	1,217.176	16.85	0.9139	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			51.24000	37.476	16.85	0.0861	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			815.98330	920.749	17.23	0.8259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			117.68330	91.049	17.23	0.1741	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			532.03170	613.022	17.98	0.6683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			273.73170	223.322	17.98	0.3317	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,128.98090	1,023.516	21.10	0.7529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			137.28090	163.216	21.10	0.2471	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,913.29220	1,791.988	23.08	0.8943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			51.59220	61.688	23.08	0.1057	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,791.67540	1,672.085	22.83	0.8792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			59.97540	71.785	22.83	0.1208	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,643.50780	2,516.018	24.50	0.9522	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			21.80780	25.718	24.50	0.0478	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			156.81250	186.283	20.80	0.2761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,028.51250	926.583	20.80	0.7239	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			688.15470	780.642	17.49	0.7458	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			198.85470	159.942	17.49	0.2542	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,077.47290	976.063	20.73	0.7229	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			166.77290	196.763	20.73	0.2771	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			252.29160	295.166	19.68	0.3861	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			762.99160	674.466	19.68	0.6139	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			465.36130	537.511	18.24	0.5975	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			376.06130	316.811	18.24	0.4025	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			595.75830	517.839	19.05	0.5338	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			326.85830	380.339	19.05	0.4662	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			44.17680	32.958	16.76	0.0735	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,235.27680	1,355.458	16.76	0.9265	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			657.29430	575.451	19.29	0.5642	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			298.39430	347.951	19.29	0.4358	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,148.02980	1,265.594	16.86	0.9085	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			56.92980	43.094	16.86	0.0915	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			356.17370	301.121	17.78	0.3717	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			545.67370	622.121	17.78	0.6283	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			530.59470	605.627	17.83	0.6177	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			371.09470	314.627	17.83	0.3823	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,563.20270	2,438.527	23.65	0.9233	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			42.70270	49.527	23.65	0.0767	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			272.19720	314.626	19.40	0.3842	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			822.69720	733.626	19.40	0.6158	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,441.83790	1,568.225	16.80	0.9418	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			32.33790	27.225	16.80	0.0582	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			183.29340	147.894	17.01	0.2284	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			792.79340	888.894	17.01	0.7716	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,191.15090	3,065.256	24.64	0.9571	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			20.65090	26.256	24.64	0.0429	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			27.58020	24.563	17.11	0.0518	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,540.78020	1,669.163	17.11	0.9482	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			29.35230	24.721	17.60	0.0463	0.00	0	263

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,812.15230	1,938.921	17.60	0.9537	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			52.91430	46.392	16.72	0.0781	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,567.71430	1,692.492	16.72	0.9219	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			993.29490	902.009	19.30	0.6194	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			329.89490	370.009	19.30	0.3806	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			42.90450	37.231	17.05	0.0635	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,719.50450	1,845.231	17.05	0.9365	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,524.24570	1,648.765	16.61	0.9157	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			57.64570	50.765	16.61	0.0843	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			498.37490	435.356	17.77	0.4175	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			584.97490	653.356	17.77	0.5825	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			671.61490	747.423	17.45	0.6362	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			405.01490	349.423	17.45	0.3638	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,258.82490	1,158.469	20.04	0.6917	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			255.42490	286.469	20.04	0.3083	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			646.52720	720.251	17.54	0.6212	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			429.92720	372.252	17.54	0.3788	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			988.94200	899.917	19.17	0.5981	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			378.94200	421.417	19.17	0.4019	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			64.32400	56.598	16.70	0.0823	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,751.32400	1,875.198	16.70	0.9177	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,598.53090	1,721.008	16.51	0.8980	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			81.53090	72.408	16.51	0.1020	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			743.03630	817.554	17.50	0.6247	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			476.03630	418.954	17.50	0.3753	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,133.28360	1,041.318	19.43	0.6192	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			380.28360	419.918	19.43	0.3808	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			624.26880	556.829	17.97	0.4459	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			621.26880	685.429	17.97	0.5541	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			767.83780	844.294	17.42	0.6380	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			450.83780	395.694	17.42	0.3620	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,415.56960	1,314.738	20.15	0.6857	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			302.56960	333.338	20.15	0.3143	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			903.83980	985.886	17.11	0.6773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			404.43980	354.686	17.11	0.3227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,763.57950	2,892.422	17.05	0.9812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			14.17950	11.222	17.05	0.0188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,511.95020	2,639.629	16.92	0.9707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			22.55020	18.429	16.92	0.0293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			189.61080	163.973	16.49	0.1862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,289.01080	1,395.174	16.49	0.8138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,058.83040	3,189.235	17.88	0.9867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.43040	8.035	17.88	0.0133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,222.97720	4,353.928	21.65	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.57720	2.728	21.65	0.0042	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,822.08900	2,951.263	17.11	0.9830	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			12.68900	10.063	17.11	0.0170	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			626.10310	560.903	17.86	0.4291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			695.50310	762.103	17.86	0.5709	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,858.26190	1,981.163	16.56	0.9180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			68.86190	59.963	16.56	0.0820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,080.90540	1,177.564	16.76	0.7490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			281.50540	246.364	16.76	0.2510	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			929.86750	848.264	18.73	0.5397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			519.26750	569.464	18.73	0.4603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,099.96270	1,011.607	19.19	0.5892	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			449.36270	492.807	19.19	0.4108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,281.69740	1,387.564	16.50	0.8118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			192.29740	166.364	16.50	0.1882	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,288.12030	1,193.228	19.66	0.6362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			387.52030	424.428	19.66	0.3638	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			527.31550	468.475	17.55	0.3849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			776.71550	849.675	17.55	0.6151	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,358.30050	1,261.296	19.83	0.6519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			367.70050	402.496	19.83	0.3481	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,123.75930	2,248.963	16.71	0.9449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			44.35930	37.763	16.71	0.0551	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,012.16040	1,103.513	16.86	0.7235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			322.76040	282.313	16.86	0.2765	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,086.62180	2,211.537	16.69	0.9417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			47.22180	40.337	16.69	0.0583	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			988.49650	1,077.370	16.89	0.7140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			339.09650	296.170	16.89	0.2860	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,078.11780	990.571	19.13	0.5832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			457.51780	501.771	19.13	0.4168	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,682.09790	2,563.180	22.44	0.8403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			151.49790	164.380	22.44	0.1597	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			712.83290	780.827	17.79	0.5806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			603.43290	539.627	17.79	0.4194	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,646.21720	1,766.810	16.44	0.8891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			96.81720	85.610	16.44	0.1109	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,733.61340	1,855.217	16.49	0.9019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			84.21340	74.017	16.49	0.0981	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			931.34660	1,015.226	17.02	0.6897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			381.94660	334.026	17.02	0.3103	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			786.26200	859.936	17.51	0.6200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			516.86200	458.736	17.51	0.3800	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			674.39960	739.278	17.94	0.5588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			654.99960	588.078	17.94	0.4412	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,295.85950	1,200.727	19.68	0.6380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			385.25950	421.927	19.68	0.3620	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,691.26390	2,572.251	22.45	0.8411	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	17.09	Call			150.66390	163.451	22.45	0.1589	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			565.26850	619.731	18.47	0.4912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			835.86850	758.531	18.47	0.5088	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,641.53440	1,537.251	20.51	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			300.93440	328.451	20.51	0.2928	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,072.11080	2,948.926	23.08	0.8708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			121.51080	130.126	23.08	0.1292	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			753.31550	824.486	17.63	0.6027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			553.91550	493.286	17.63	0.3973	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,453.64260	1,353.979	20.07	0.6719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			343.04260	375.179	20.07	0.3281	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,249.30520	2,135.663	21.70	0.7957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			198.70520	216.863	21.70	0.2043	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			662.08810	725.885	18.00	0.5516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			672.68810	604.685	18.00	0.4484	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,842.39790	1,735.463	20.97	0.7399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			261.79790	286.663	20.97	0.2601	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,716.02010	1,837.427	16.48	0.8994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			86.62010	76.227	16.48	0.1006	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			686.98620	752.895	17.89	0.5661	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			637.58620	571.695	17.89	0.4339	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,733.55960	1,627.277	20.72	0.7227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			282.95960	308.477	20.72	0.2773	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,544.06540	1,662.610	16.38	0.8723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			114.66540	101.410	16.38	0.1277	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,575.45790	1,472.713	20.36	0.6953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			314.85790	343.913	20.36	0.3047	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,355.96590	1,464.727	16.41	0.8316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			166.56590	143.527	16.41	0.1684	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,440.49900	1,552.267	16.31	0.8522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			141.09900	121.067	16.31	0.1478	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,056.42740	1,945.791	21.36	0.7712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			225.82740	246.991	21.36	0.2288	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,113.93810	1,212.261	16.71	0.7603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			264.53810	231.061	16.71	0.2397	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			561.84530	615.994	18.49	0.4889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			842.44530	764.794	18.49	0.5111	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,127.33840	1,226.318	16.70	0.7648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			257.93840	225.118	16.70	0.2352	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			593.42580	650.431	18.32	0.5093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			784.02580	709.231	18.32	0.4907	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			558.44710	612.284	18.50	0.4867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			849.04710	771.084	18.50	0.5133	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,054.95980	1,150.271	16.79	0.7398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			295.55980	259.071	16.79	0.2602	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,627.22390	2,508.878	22.34	0.8353	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			156.62390	170.078	22.34	0.1647	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,700.43310	2,581.329	22.47	0.8419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			149.83310	162.529	22.47	0.1581	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,820.12530	2,699.866	22.66	0.8520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			139.52530	151.066	22.66	0.1480	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			909.28190	991.699	17.09	0.6798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			399.88190	350.499	17.09	0.3202	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,551.63230	3,423.370	24.13	0.8960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			101.03230	104.570	24.13	0.1040	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,939.19610	3,809.384	25.08	0.9105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			88.59610	90.584	25.08	0.0895	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			471.47510	517.092	19.04	0.4268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,042.07510	955.892	19.04	0.5732	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			452.06230	495.778	19.17	0.4128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,092.66230	1,004.578	19.17	0.5872	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,581.64990	2,463.800	22.27	0.8311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			161.04990	175.000	22.27	0.1689	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,572.55160	2,454.803	22.25	0.8302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			161.95160	176.003	22.25	0.1698	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			468.64680	513.988	19.05	0.4248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,049.24680	962.788	19.05	0.5752	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,100.64460	1,198.303	16.73	0.7558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			271.24460	237.103	16.73	0.2442	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,231.61260	2,118.226	21.67	0.7936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			201.01260	219.426	21.67	0.2064	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			494.75890	542.626	18.88	0.4434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			985.35890	901.426	18.88	0.5566	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,884.92260	2,764.083	22.77	0.8572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			134.32260	145.283	22.77	0.1428	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,217.02510	1,320.154	16.58	0.7931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			217.62510	188.954	16.58	0.2069	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,603.07250	1,723.133	16.41	0.8823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			103.67250	91.933	16.41	0.1177	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,987.30190	1,877.862	21.24	0.7616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			236.70190	259.062	21.24	0.2384	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,326.96390	1,230.886	19.76	0.6450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			376.36390	412.086	19.76	0.3550	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,519.82480	1,636.904	16.36	0.8678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			120.42480	105.704	16.36	0.1322	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,252.69830	1,357.361	16.53	0.8036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			203.29830	176.161	16.53	0.1964	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,182.00490	1,283.565	16.62	0.7824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			232.60490	202.365	16.62	0.2176	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			626.81610	687.057	18.15	0.5303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			727.41610	655.857	18.15	0.4697	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			477.18330	523.356	19.00	0.4309	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,027.78330	942.156	19.00	0.5691	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,378.72950	1,488.326	16.38	0.8374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			159.32950	137.126	16.38	0.1626	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,342.60350	1,246.058	19.80	0.6485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			372.00350	407.258	19.80	0.3515	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,591.90810	1,488.770	20.39	0.6983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			311.30810	339.970	20.39	0.3017	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			950.52940	868.041	18.79	0.5461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			509.92940	559.242	18.79	0.4539	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			825.51270	902.082	17.37	0.6399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			476.11270	420.882	17.37	0.3601	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			420.79140	461.370	19.40	0.3895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,181.39140	1,090.170	19.40	0.6105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			708.46190	776.109	17.81	0.5782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			609.06190	544.909	17.81	0.4218	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			568.70960	623.486	18.45	0.4934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			829.30960	752.286	18.45	0.5066	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			418.31230	458.618	19.41	0.3876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,188.91230	1,097.419	19.41	0.6124	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			415.84930	455.888	19.43	0.3858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,196.44930	1,104.688	19.43	0.6142	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			31.12680	25.842	16.63	0.0388	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,386.72680	2,513.342	16.63	0.9612	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			959.73900	1,043.848	17.04	0.6891	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			394.13900	346.348	17.04	0.3109	5,195,217.00	15,000	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			836.26820	911.445	17.48	0.6290	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			517.06820	460.345	17.48	0.3710	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			860.97310	937.924	17.39	0.6410	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			491.77310	436.823	17.39	0.3590	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			105.57340	93.574	16.40	0.1157	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,674.77340	1,794.674	16.40	0.8843	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			754.81570	683.212	18.19	0.4691	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			654.01570	714.312	18.19	0.5309	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,567.41500	1,465.950	20.26	0.6813	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			346.61500	377.049	20.26	0.3187	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,283.28300	1,189.772	19.58	0.6227	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			422.48300	460.872	19.58	0.3773	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			116.99100	102.936	16.36	0.1239	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,643.39100	1,761.236	16.36	0.8761	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,444.52850	1,350.226	19.72	0.6271	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			461.42850	499.326	19.72	0.3729	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,722.38690	1,621.209	20.34	0.6777	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,822.90670	1,939.913	16.16	0.8854	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			129.72090	113.362	16.21	0.1258	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			246.20390	218.140	16.54	0.2076	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,383.10390	1,487.240	16.54	0.7924	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			955.24520	1,033.763	17.33	0.6450	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			528.34520	474.663	17.33	0.3550	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			116.00670	100.813	16.16	0.1146	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			389.28690	420.309	20.34	0.3223	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			896.70400	822.258	18.40	0.4901	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			683.60400	741.358	18.40	0.5099	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			930.65500	1,007.473	17.42	0.6341	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			553.75500	498.373	17.42	0.3659	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,756.62090	1,872.462	16.21	0.8742	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,020.71260	1,098.967	17.43	0.6389	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			587.81260	533.067	17.43	0.3611	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,604.65840	1,510.521	19.96	0.6306	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			497.55840	536.421	19.96	0.3694	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,045.23150	1,125.036	17.34	0.6490	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			562.33150	509.136	17.34	0.3510	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,832.72840	1,946.164	16.02	0.8672	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			149.82840	130.264	16.02	0.1328	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,038.88410	962.554	18.68	0.5069	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			711.78410	768.454	18.68	0.4931	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,892.48800	1,792.050	20.57	0.6773	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			425.38800	457.950	20.57	0.3227	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			181.07280	159.009	16.20	0.1544	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,723.97280	1,834.909	16.20	0.8456	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			34.97690	27.751	14.92	0.0384	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,583.27690	2,709.151	14.92	0.9616	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,026.13440	4,159.252	18.18	0.9900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.03440	7.652	18.18	0.0100	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,476.58430	2,598.350	14.76	0.9518	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			48.48430	36.749	14.76	0.0482	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			784.01260	719.417	17.97	0.4225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			660.35240	601.979	17.61	0.3804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			0.00000	775.749	18.82	0.4844	775,749.50	1,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,003.85180	1,078.696	17.62	0.6177	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			665.75180	607.097	17.62	0.3823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			999.27710	1,073.831	17.64	0.6157	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			671.17710	612.231	17.64	0.3843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,008.45240	1,083.579	17.61	0.6196	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			158.68350	136.063	15.90	0.1347	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			891.58430	959.112	18.06	0.5681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			813.48430	747.512	18.06	0.4319	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,476.55570	3,355.207	23.11	0.8259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			224.65570	236.807	23.11	0.1741	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			0.00000	1,034.149	18.82	0.5156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,199.50810	1,289.324	17.06	0.6936	1,289,324.00	1,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			693.08050	632.989	17.71	0.3920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			981.18050	1,054.589	17.71	0.6080	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,777.65130	1,681.489	20.27	0.6487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		485.75130	523.089	20.27	0.3513	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,866.78350	1,977.663	15.90	0.8653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		588.73060	634.658	19.53	0.4130	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,257.40900	1,350.812	16.96	0.7126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		429.30900	389.212	16.96	0.2874	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,483.00180	1,393.870	19.65	0.5973	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		571.10180	615.470	19.65	0.4027	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		471.40810	427.724	17.06	0.3064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		154.31950	132.005	15.87	0.1317	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,714.25660	1,619.480	20.14	0.6384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		502.35660	541.080	20.14	0.3616	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,287.64620	1,382.369	16.91	0.7221	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		409.54620	370.769	16.91	0.2779	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,430.63060	1,343.058	19.53	0.5870	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		528.58400	569.487	19.94	0.3775	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,685.70530	1,793.026	16.28	0.8267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		217.60530	191.427	16.28	0.1733	11,485,590.00	60,000	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		929.35280	858.789	18.37	0.4667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		817.45280	880.389	18.37	0.5333	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,882.41950	1,993.605	15.87	0.8683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		912.11260	981.017	17.97	0.5775	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		189.07350	164.505	16.10	0.1551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,767.17350	1,876.105	16.10	0.8449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,067.98910	2,182.707	15.50	0.9007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		109.88910	91.107	15.50	0.0993	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,620.48400	1,527.887	19.94	0.6225	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		872.78450	804.701	18.19	0.4465	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		871.78450	937.301	18.19	0.5535	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,801.85590	2,691.284	21.97	0.7707	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		300.85590	323.884	21.97	0.2293	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,041.13830	1,942.339	20.74	0.6772	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		454.53830	489.539	20.74	0.3228	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,098.66200	1,178.130	17.43	0.6432	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		615.26200	560.930	17.43	0.3568	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,752.38360	1,658.401	20.16	0.6345	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		525.78360	565.601	20.16	0.3655	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		1,123.14940	1,204.051	17.34	0.6527	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		589.74940	536.851	17.34	0.3473	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		165.14860	143.353	15.85	0.1372	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,898.54860	2,010.553	15.85	0.8628	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,170.14880	1,092.256	18.91	0.5205	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		733.54880	789.456	18.91	0.4795	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		215.30930	189.651	16.16	0.1678	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,764.20930	1,872.351	16.16	0.8322	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,586.39980	1,690.343	16.56	0.7881	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			293.89980	263.943	16.56	0.2119	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,139.99070	2,040.868	20.90	0.6870	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			442.49070	477.268	20.90	0.3130	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,196.15300	2,098.937	20.87	0.6755	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			489.45300	527.037	20.87	0.3245	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,187.37300	1,267.784	17.41	0.6483	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			644.07300	589.684	17.41	0.3517	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,907.25130	1,813.654	20.33	0.6362	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			763.06290	818.922	19.12	0.4688	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			560.55130	601.754	20.33	0.3638	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,211.88610	1,293.617	17.32	0.6572	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			618.58610	565.517	17.32	0.3428	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			181.68420	154.839	15.58	0.1400	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,974.98420	2,082.939	15.58	0.8600	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,309.76290	1,230.822	19.12	0.5312	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			252.82460	219.557	16.12	0.1791	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,807.92460	1,909.557	16.12	0.8209	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			778.27370	718.086	17.77	0.3893	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,115.47370	1,190.686	17.77	0.6107	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,078.26170	1,983.073	20.60	0.6520	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			545.46170	585.673	20.60	0.3480	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,067.54980	1,973.291	20.52	0.6403	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			586.14980	627.991	20.52	0.3597	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,266.78080	1,348.772	17.41	0.6529	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			668.18080	614.072	17.41	0.3471	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,291.31610	1,376.110	17.36	0.6612	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			642.71610	591.410	17.36	0.3388	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,365.52420	2,267.547	21.02	0.6778	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			514.12420	552.247	21.02	0.3222	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			195.14190	168.354	15.50	0.1435	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,043.74190	2,153.054	15.50	0.8565	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,453.80920	1,373.307	19.34	0.5427	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			782.40920	838.007	19.34	0.4573	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			289.29350	252.793	16.17	0.1900	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,853.39350	1,953.193	16.17	0.8100	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,423.46340	4,300.469	24.46	0.8224	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			283.06340	296.569	24.46	0.1776	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,468.48160	2,591.927	14.29	0.9225	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			88.58160	75.027	14.29	0.0775	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,716.13060	1,630.173	19.79	0.5796	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			726.03060	777.073	19.79	0.4204	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,459.33870	1,552.449	17.13	0.7006	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			353.05310	317.146	16.56	0.2176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,776.24420	1,877.724	16.58	0.7808	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			356.34420	320.823	16.58	0.2192	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			349.77650	313.488	16.54	0.2159	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	18.29	Put			3,750.47820	3,635.813	23.10	0.7856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			340.37820	362.713	23.10	0.2144	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,364.58820	1,454.051	17.29	0.6733	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			624.68820	577.151	17.29	0.3267	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,782.95310	1,884.046	16.56	0.7824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			314.13230	334.276	23.78	0.1968	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,494.06920	1,588.464	17.07	0.7102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			524.16920	481.564	17.07	0.2898	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,718.02520	4,598.099	24.96	0.8281	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			277.92520	294.999	24.96	0.1719	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,789.67650	1,890.388	16.54	0.7841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			316.70010	337.058	23.71	0.1986	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,391.89720	1,482.433	17.24	0.6813	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			601.99720	555.533	17.24	0.3187	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			864.36360	924.445	19.10	0.4835	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,364.46360	1,287.545	19.10	0.5165	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,104.23230	3,987.376	23.78	0.8032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			403.03550	432.764	22.12	0.2537	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,271.19570	1,352.989	17.52	0.6424	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			721.29570	666.089	17.52	0.3576	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,917.51530	3,801.770	23.42	0.7942	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			327.41530	348.669	23.42	0.2058	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,066.80010	3,950.158	23.71	0.8014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,490.04710	1,409.749	19.35	0.5406	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,419.64440	3,309.102	22.48	0.7659	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			369.54440	396.002	22.48	0.2341	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,329.14910	1,415.093	17.36	0.6620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			659.24910	608.193	17.36	0.3380	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,163.13550	3,055.864	22.12	0.7463	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			377.85360	405.710	22.38	0.2394	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,101.03290	1,173.818	18.14	0.5801	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			941.13290	876.918	18.14	0.4199	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,482.96250	1,402.847	19.34	0.5393	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			812.86250	869.747	19.34	0.4607	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			809.94710	866.649	19.35	0.4594	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			549.43870	505.549	17.13	0.2994	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,809.09510	2,705.904	21.61	0.7152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			458.99510	492.804	21.61	0.2848	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,144.28160	4,281.081	17.00	0.9844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.38160	14.181	17.00	0.0156	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,347.95360	3,238.810	22.38	0.7606	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,369.96840	1,458.040	17.37	0.6654	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			664.36840	614.740	17.37	0.3346	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,524.52480	2,426.070	21.13	0.6786	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			540.12480	579.369	21.13	0.3214	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,345.37840	1,430.783	17.42	0.6575	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	30/09/2019	Foreign Exchange Option	14.25	Put			689.77840	637.483	17.42	0.3425	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			614.14620	658.134	20.64	0.3584	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,208.54620	2,114.834	20.64	0.6416	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			209.62480	182.777	15.47	0.1470	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,115.22480	2,226.077	15.47	0.8530	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,582.21940	1,500.534	19.49	0.5499	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			807.81940	863.834	19.49	0.4501	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			321.59200	282.695	16.23	0.1983	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,900.89200	1,999.795	16.23	0.8017	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,375.19340	2,280.794	20.83	0.6451	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			638.99340	683.294	20.83	0.3549	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,450.65360	1,541.009	17.41	0.6693	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			686.85360	638.509	17.41	0.3307	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,734.55100	1,650.850	19.72	0.5592	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,933.73270	2,031.432	16.34	0.7914	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,189.30410	2,300.028	15.48	0.8499	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			225.50410	197.528	15.48	0.1501	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			828.35100	883.350	19.72	0.4408	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,693.73260	2,594.500	21.31	0.6795	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			567.53260	606.999	21.31	0.3205	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,426.03150	1,513.898	17.47	0.6618	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			712.23150	661.398	17.47	0.3382	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			359.93270	318.932	16.34	0.2086	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,838.79800	2,739.190	21.51	0.6778	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			600.59800	639.690	21.51	0.3222	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,504.99090	1,594.578	17.55	0.6658	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			733.19090	684.078	17.55	0.3342	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,518.58670	2,423.701	21.04	0.6456	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			857.80770	912.196	19.97	0.4359	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			670.38670	714.201	21.04	0.3544	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,531.05540	1,621.461	17.50	0.6730	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			709.25540	660.961	17.50	0.3270	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			241.72480	212.382	15.55	0.1530	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,263.52480	2,372.882	15.55	0.8470	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,866.00770	1,781.696	19.97	0.5641	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			393.49100	354.652	16.46	0.2166	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,981.29100	2,081.152	16.46	0.7834	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,876.15250	1,973.828	16.89	0.7513	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			486.45250	445.428	16.89	0.2487	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,939.77950	2,839.773	21.64	0.6801	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			609.47950	648.173	21.64	0.3199	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,293.82550	5,184.578	25.23	0.8125	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			343.52550	372.978	25.23	0.1875	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,210.82940	3,347.066	14.39	0.9525	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			51.12940	48.666	14.39	0.0475	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			951.35610	1,010.432	19.70	0.4659	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	15.81	Put			1,711.65610	1,632.032	19.70	0.5341	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			948.50980	1,007.413	19.71	0.4648	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,718.80980	1,639.013	19.71	0.5352	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			954.21310	1,013.469	19.68	0.4670	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,704.51310	1,625.069	19.68	0.5330	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,989.93460	2,890.488	21.69	0.6759	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			635.63460	674.888	21.69	0.3241	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,591.74370	1,680.423	17.61	0.6702	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			756.04370	706.023	17.61	0.3298	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,668.41810	2,573.179	21.23	0.6456	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			886.86580	940.705	20.20	0.4307	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			704.11810	747.579	21.23	0.3544	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,617.46650	1,707.125	17.55	0.6771	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			731.76650	682.725	17.55	0.3229	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			259.24190	230.261	15.67	0.1563	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,344.94190	2,454.661	15.67	0.8437	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,011.16580	1,926.305	20.20	0.5693	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			430.02310	389.954	16.58	0.2237	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,029.72310	2,128.354	16.58	0.7763	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			464.76550	426.870	16.74	0.2307	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,072.36550	2,173.170	16.74	0.7693	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			499.93760	462.032	16.84	0.2364	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,119.53760	2,220.332	16.84	0.7636	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,233.71590	1,300.773	19.52	0.5177	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,626.11590	1,554.473	19.52	0.4823	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,240.31310	1,307.674	19.50	0.5199	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,612.71310	1,541.374	19.50	0.4801	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,237.00910	1,304.221	19.51	0.5188	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,619.40910	1,547.921	19.51	0.4812	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			535.63950	496.915	16.94	0.2416	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,167.13950	2,267.115	16.94	0.7584	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,204.15160	2,303.794	17.03	0.7536	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			568.65160	529.594	17.03	0.2464	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			604.31360	565.864	17.13	0.2506	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,257.71360	2,357.965	17.13	0.7494	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,607.59760	1,683.277	18.97	0.5886	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,364.19760	1,301.177	18.97	0.4114	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,603.84290	1,679.350	18.98	0.5875	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,370.44290	1,307.250	18.98	0.4125	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,611.36420	1,687.216	18.96	0.5896	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,357.96420	1,295.116	18.96	0.4104	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,505.67330	1,441.434	19.21	0.4220	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,640.97330	1,715.434	19.21	0.5780	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,757.85160	1,835.516	19.18	0.5898	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,506.65160	1,445.616	19.18	0.4102	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,754.14150	1,831.622	19.19	0.5889	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,512.94150	1,451.722	19.19	0.4111	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,761.57230	1,839.421	19.17	0.5908	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,500.37230	1,439.521	19.17	0.4092	0.00	0	0
Total \$ / R Option												21,050,477.92	85,100	9,084,221
Total \$ / R												786,868,368.92	137,872	10,139,153
\$ / R MAXI On	14/12/2018	Foreign Exchange Future		14.50970				14.37830			0.0000	0.00	0	320
\$ / R MAXI On	18/03/2019	Foreign Exchange Future		14.68120				14.54940			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		14.84160				14.70810			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future		15.01690				14.87990			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future		15.18840				15.04970			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	330
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			139,037.97130	127,765.053	21.84	0.8138	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			9,867.97130	11,735.053	21.84	0.1862	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			16,576.05790	19,653.353	20.66	0.2888	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			98,746.05790	88,683.353	20.66	0.7112	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			16,393.06960	19,443.973	20.69	0.2862	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			99,563.06960	89,473.973	20.69	0.7138	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			16,761.09990	19,865.207	20.63	0.2914	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			97,931.09990	87,895.207	20.63	0.7086	0.00	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			92,025.75950	100,340.757	17.06	0.6848	0.00	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			39,085.75950	34,220.757	17.06	0.3152	0.00	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			91,475.56070	99,753.765	17.08	0.6823	0.00	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			39,535.56070	34,633.765	17.08	0.3177	0.00	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			90,928.18900	99,169.935	17.09	0.6798	0.00	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			39,988.18900	35,049.935	17.09	0.3202	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			100,845.24060	108,357.924	17.61	0.6196	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			66,035.24060	60,197.924	17.61	0.3804	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			100,385.18410	107,869.646	17.62	0.6177	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			66,575.18410	60,709.646	17.62	0.3823	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			99,927.71210	107,383.084	17.64	0.6157	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			67,117.71210	61,223.084	17.64	0.3843	0.00	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			111,318.00850	118,654.081	18.09	0.5848	0.00	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			92,328.00850	85,964.081	18.09	0.4152	0.00	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			110,911.42530	118,225.092	18.10	0.5832	0.00	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			92,921.42530	86,535.092	18.10	0.4168	0.00	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			110,506.52250	117,797.830	18.12	0.5816	0.00	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			93,516.52250	87,107.830	18.12	0.4184	0.00	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			166,054.02140	175,354.113	17.34	0.6989	0.00	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			64,084.02140	59,514.113	17.34	0.3011	0.00	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			167,159.60130	176,492.544	17.31	0.7017	0.00	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			63,189.60130	58,652.544	17.31	0.2983	0.00	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			166,606.24840	175,922.751	17.33	0.7003	0.00	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			63,636.24840	59,082.751	17.33	0.2997	0.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	330
£ / R	On	30/11/2018	Foreign Exchange Future			18.82310		18.65860			0.0000	0.00	0	13
£ / R	On	14/12/2018	Foreign Exchange Future			18.86850		18.70340			0.0000	24,321,496.50	1,289	438,737
£ / R	On	18/03/2019	Foreign Exchange Future			19.19020		19.02430			0.0000	0.00	0	8,144
£ / R	On	14/06/2019	Foreign Exchange Future			19.48900		19.32150			0.0000	0.00	0	5,506
£ / R	On	16/09/2019	Foreign Exchange Future			19.82040		19.64750			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			20.14700		19.97220			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.50590		20.33100			0.0000	0.00	0	0
Total £ / R Future												24,321,496.50	1,289	462,763
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			969.30160	842.972	18.49	0.7013	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			167.90160	206.072	18.49	0.2987	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			873.82740	761.807	18.02	0.6173	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			277.22740	330.307	18.02	0.3827	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,341.20840	2,184.814	20.03	0.9158	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			44.60840	53.314	20.03	0.0842	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			830.71230	949.270	17.46	0.7412	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			247.31230	200.770	17.46	0.2588	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			824.02180	942.106	17.46	0.7385	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			250.62180	203.606	17.46	0.2615	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			837.43070	956.460	17.46	0.7439	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			244.03070	197.960	17.46	0.2561	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			755.65880	837.080	17.29	0.5218	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			921.35880	836.880	17.29	0.4782	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,214.55690	1,329.636	17.09	0.6892	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			490.25690	439.436	17.09	0.3108	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,629.83600	2,485.670	19.04	0.8052	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			214.13600	235.870	19.04	0.1948	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,208.48100	1,323.244	17.09	0.6874	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			494.18100	443.044	17.09	0.3126	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,220.65710	1,336.044	17.09	0.6910	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			486.35710	435.844	17.09	0.3090	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,456.40650	1,344.905	17.84	0.6217	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			480.70650	535.105	17.84	0.3783	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,590.78090	1,472.716	17.97	0.6502	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			435.08090	482.916	17.97	0.3498	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,407.33970	1,535.971	17.17	0.7402	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			383.03970	345.771	17.17	0.2598	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,437.09590	1,545.735	17.45	0.6526	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			745.59590	686.735	17.45	0.3474	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,431.55560	1,539.941	17.45	0.6512	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			750.05560	690.941	17.45	0.3488	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,442.64600	1,551.545	17.45	0.6541	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			741.14600	682.544	17.45	0.3459	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,754.00700	1,864.375	17.78	0.6535	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			916.50700	853.975	17.78	0.3465	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,748.60390	1,858.757	17.79	0.6523	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			921.10390	858.357	17.79	0.3477	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,743.22080	1,853.152	17.79	0.6511	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			925.72080	862.752	17.79	0.3489	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,591.99560	1,687.397	18.62	0.5591	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,569.79560	1,490.397	18.62	0.4409	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,587.76410	1,682.949	18.62	0.5582	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,575.56410	1,495.949	18.62	0.4418	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,583.54280	1,678.503	18.62	0.5572	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,581.34280	1,501.503	18.62	0.4428	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,807.36430	1,732.462	19.10	0.4374	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,834.16210	1,934.001	19.10	0.5618	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,813.16210	1,738.101	19.10	0.4382	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,842.57530	1,942.732	19.09	0.5635	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,801.57530	1,726.832	19.09	0.4365	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,838.36430	1,938.362	19.10	0.5626	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												24,321,496.50	1,289	466,963
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12989		0.12790			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13254		0.13051			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13502		0.13296			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			871.68940	1,031.345	17.10	0.8960	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			81.88940	42.745	17.10	0.1040	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			302.66920	386.293	20.04	0.5105	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			512.86920	397.693	20.04	0.4895	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,800.66820	1,996.845	21.94	0.9797	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			10.86820	8.245	21.94	0.0203	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,349.13790	1,505.294	22.28	0.7810	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			298.13790	251.393	22.28	0.2190	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			763.30800	879.031	22.52	0.5820	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			712.30800	625.131	22.52	0.4180	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,139.41770	2,324.663	22.05	0.9202	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			88.41770	70.763	22.05	0.0798	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			612.31230	691.239	20.94	0.4475	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,315.91230	1,188.839	20.94	0.5525	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,544.24850	1,678.628	16.70	0.8288	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			247.84850	176.228	16.70	0.1712	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			986.85710	1,086.895	19.18	0.6269	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			690.45710	584.495	19.18	0.3731	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.64230		16.51250			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.69080		16.55990			0.0000	7,560,932.40	453	106,373
€ / R	On	18/03/2019	Foreign Exchange Future			17.03630		16.90550			0.0000	0.00	0	36,311
€ / R	On	14/06/2019	Foreign Exchange Future			17.36140		17.22870			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.59560		17.46070			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.72380		17.58650			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			18.03850		17.89900			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.43360		18.29940			0.0000	0.00	0	0
Total € / R Future												7,560,932.40	453	155,889
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			720.07710	625.148	18.22	0.6452	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			192.57710	227.448	18.22	0.3548	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			107.27650	125.231	19.93	0.1881	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,437.37650	1,324.431	19.93	0.8119	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			106.14780	123.908	19.95	0.1864	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,446.24780	1,333.108	19.95	0.8136	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			108.41760	126.567	19.91	0.1899	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,428.51760	1,315.767	19.91	0.8101	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,446.41200	4,315.590	26.23	0.9884	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			6.31200	6.390	26.23	0.0116	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			291.14860	258.673	15.60	0.2465	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,196.64860	1,294.973	15.60	0.7535	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,107.79570	1,199.684	15.70	0.7238	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			342.29570	303.384	15.70	0.2762	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,101.74210	1,193.059	15.70	0.7216	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			346.24210	306.759	15.70	0.2784	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			338.37560	300.037	15.69	0.2741	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,903.29090	2,788.992	21.01	0.8432	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			158.79090	175.292	21.01	0.1568	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,483.38890	1,591.976	15.31	0.8310	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			177.88890	155.676	15.31	0.1690	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			564.44070	617.887	17.44	0.4602	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			988.94070	911.587	17.44	0.5398	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,113.87560	1,206.337	15.69	0.7259	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,098.01910	1,173.310	16.49	0.6133	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			729.31910	671.910	16.49	0.3867	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,093.41190	1,168.450	16.50	0.6116	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			734.71190	677.050	16.50	0.3884	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,088.82950	1,163.610	16.52	0.6098	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			740.12950	682.210	16.52	0.3902	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			391.14600	357.215	15.61	0.2314	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,821.84600	1,922.815	15.61	0.7686	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	14/08/2019	Foreign Exchange Option	19.65	Put			2,701.24380	2,598.561	19.90	0.7012	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			511.94380	544.161	19.90	0.2988	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,685.56670	1,782.139	15.76	0.7378	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			464.86670	426.539	15.76	0.2622	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,268.16540	1,343.696	16.52	0.6187	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			817.46540	758.096	16.52	0.3813	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,081.11010	1,144.953	17.42	0.5266	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,264.61010	1,191.153	17.42	0.4734	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,077.49450	1,141.141	17.43	0.5253	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,270.99450	1,197.341	17.43	0.4747	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,073.89230	1,137.342	17.44	0.5240	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,277.39230	1,203.542	17.44	0.4760	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,402.77410	1,329.420	17.53	0.4594	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,288.08510	1,354.213	17.54	0.5395	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,409.08510	1,335.713	17.54	0.4605	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,284.40800	1,350.519	17.55	0.5383	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,415.40800	1,342.019	17.55	0.4617	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,291.77410	1,357.920	17.53	0.5406	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,625.22070	1,556.266	17.83	0.4597	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,471.01070	1,536.104	17.84	0.5393	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,631.61070	1,562.504	17.84	0.4607	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,467.40240	1,532.351	17.85	0.5383	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,638.00240	1,568.751	17.85	0.4617	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,474.62070	1,539.866	17.83	0.5403	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												7,560,932.40	453	251,525
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.25060		10.19970			0.0000	0.00	0	32,165
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.38570		10.33500			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.51630		10.46500			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.66200		10.60840			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.80710		10.75150			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.96610		10.91090			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	37,514
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,284.05760	1,234.722	18.07	0.9467	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			13.44030	14.973	18.09	0.0521	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,293.74030	1,244.373	18.09	0.9479	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			13.13050	14.633	18.12	0.0511	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,303.43050	1,254.033	18.12	0.9489	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			13.75760	15.322	18.07	0.0533	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			374.86560	350.846	14.09	0.4668	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			355.75210	381.900	14.10	0.5288	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			380.75210	356.200	14.10	0.4712	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			351.68190	377.300	14.11	0.5245	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			386.68190	361.600	14.11	0.4755	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			359.86560	386.546	14.09	0.5332	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			844.88960	809.496	15.32	0.6228	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			297.37880	313.065	15.34	0.3746	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			852.37880	816.764	15.34	0.6254	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			302.42030	318.552	15.30	0.3799	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			837.42030	802.252	15.30	0.6201	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			299.88960	315.796	15.32	0.3772	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			683.30230	654.301	14.92	0.4976	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			528.03210	552.481	14.94	0.4999	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			689.63210	660.481	14.94	0.5001	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			535.39800	560.146	14.91	0.5050	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			676.99800	648.146	14.91	0.4950	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			531.70230	556.301	14.92	0.5024	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			636.68710	662.870	15.34	0.5118	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			785.18710	755.770	15.34	0.4882	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			632.97920	659.036	15.35	0.5096	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			791.47920	761.936	15.35	0.4904	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			640.42160	666.732	15.33	0.5140	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			778.92160	749.632	15.33	0.4860	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			744.01490	771.139	15.76	0.5189	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			893.11490	865.039	15.76	0.4811	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			740.28100	767.295	15.77	0.5170	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			899.38100	871.195	15.77	0.4830	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			747.76280	774.997	15.75	0.5208	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			886.86280	858.897	15.75	0.4792	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	37,514
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.08090		10.99010			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.23400		11.14300			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.37210		11.28090			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.39030		11.29880			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.54110		11.44880			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.69060		11.59870			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,513.00500	1,603.346	17.88	0.9905	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			2.90500	2.446	17.88	0.0095	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,503.06520	1,593.393	17.82	0.9903	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.96520	2.493	17.82	0.0097	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,522.94600	1,613.299	17.94	0.9907	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.84600	2.399	17.94	0.0093	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			634.83190	695.754	14.21	0.7108	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			221.83190	191.754	14.21	0.2892	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			628.82690	689.372	14.22	0.7071	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			225.82690	195.372	14.22	0.2929	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			640.88180	702.175	14.19	0.7145	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			217.88180	188.175	14.19	0.2855	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			794.80670	855.215	14.69	0.6906	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			313.90670	283.115	14.69	0.3094	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			789.13580	849.233	14.71	0.6877	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			318.23580	287.133	14.71	0.3123	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			800.51440	861.601	14.69	0.6934	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			309.61440	279.501	14.69	0.3066	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			644.07450	688.978	15.90	0.5324	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			725.27450	678.678	15.90	0.4676	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			640.19130	684.872	15.91	0.5301	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			731.39130	684.572	15.91	0.4699	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			636.33550	680.789	15.93	0.5278	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			737.53550	690.489	15.93	0.4722	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			754.13140	800.276	16.29	0.5349	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			845.33140	799.176	16.29	0.4651	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			750.28370	796.286	16.30	0.5329	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			851.48370	805.186	16.30	0.4671	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			758.00390	804.285	16.28	0.5368	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			839.20390	793.185	16.28	0.4632	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			864.19910	911.287	16.55	0.5391	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			955.49910	910.687	16.55	0.4609	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			860.35780	907.387	16.56	0.5374	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			961.65780	916.787	16.56	0.4626	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			868.05240	915.211	16.54	0.5408	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			949.35240	904.611	16.54	0.4592	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CHF / R	On	14/12/2018	Foreign Exchange Future			14.64440		14.48460			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			14.96420		14.80330			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.26460		15.10120			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.59930		15.43160			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.88860		15.71600			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.55250		16.37490			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,898
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,307.53010	1,455.871	17.18	0.9476	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			32.93010	21.472	17.18	0.0524	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,298.29840	1,446.414	17.17	0.9464	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			33.69840	22.013	17.17	0.0536	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,316.77690	1,465.341	17.19	0.9487	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			32.17690	20.941	17.19	0.0513	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			803.63440	893.981	16.76	0.6418	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			480.33440	409.781	16.76	0.3582	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			814.17150	905.348	16.74	0.6468	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			470.87150	401.148	16.74	0.3532	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			808.88970	899.649	16.75	0.6443	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			475.58970	405.449	16.75	0.3557	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,032.19550	1,119.052	17.22	0.6283	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			660.99550	584.452	17.22	0.3717	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,027.34050	1,113.870	17.23	0.6264	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			666.14050	589.270	17.23	0.3736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,037.07100	1,124.255	17.21	0.6303	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			655.87100	579.655	17.21	0.3697	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			976.46960	1,043.914	18.42	0.5216	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,234.86960	1,134.614	18.42	0.4784	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			972.94200	1,040.143	18.44	0.5202	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,241.34200	1,140.843	18.44	0.4798	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			980.01710	1,047.694	18.41	0.5230	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,228.41710	1,128.394	18.41	0.4770	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,158.25160	1,228.151	18.59	0.5318	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,392.25160	1,289.551	18.59	0.4682	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,154.69250	1,224.393	18.61	0.5306	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,398.69250	1,295.793	18.61	0.4694	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,151.15230	1,220.646	18.62	0.5294	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,405.15230	1,302.046	18.62	0.4706	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,380.42310	1,451.671	19.09	0.5367	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,635.52310	1,529.171	19.09	0.4633	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,376.96880	1,448.031	19.10	0.5357	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,642.06880	1,535.531	19.10	0.4643	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,383.89560	1,455.321	19.08	0.5377	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,628.99560	1,522.821	19.08	0.4623	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,898
CNH / R	On	14/12/2018	Foreign Exchange Future			2.08410		2.06600			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.10150		2.08340			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11890		2.10050			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,619.10590	1,786.390	16.49	0.9240	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			59.10590	45.390	16.49	0.0760	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,530.08380	1,694.754	16.43	0.9121	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			70.08380	53.754	16.43	0.0879	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,709.58610	1,879.180	16.56	0.9346	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			49.58610	38.180	16.56	0.0654	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			877.72560	785.073	15.92	0.4583	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	2.10	Call			769.29620	853.517	15.97	0.5230	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			935.29620	838.517	15.97	0.4770	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			856.03390	948.550	15.87	0.5607	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			822.03390	733.550	15.87	0.4393	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			811.72560	900.073	15.92	0.5417	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,733.45530	1,867.363	15.70	0.7265	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			528.45530	478.363	15.70	0.2735	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,667.61850	1,798.447	15.68	0.7132	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			562.61850	509.447	15.68	0.2868	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,800.74520	1,937.646	15.73	0.7395	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			495.74520	448.646	15.73	0.2605	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			188.11010		124.45380			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.26060		2.24250			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.30890		2.29070			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.35440		2.33650			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.39700		2.37870			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.53880		2.52050			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.60950		2.59090			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			67.30720	57.895	15.86	0.0900	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,506.37870	1,674.425	15.85	0.8965	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			81.37870	68.426	15.85	0.1035	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,680.16330	1,854.730	15.87	0.9221	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			55.16330	48.729	15.87	0.0779	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,592.30720	1,763.895	15.86	0.9100	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,128.88670	1,236.766	15.87	0.6208	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			721.88670	647.767	15.87	0.3792	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,079.13860	1,183.179	15.93	0.6036	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			772.13860	694.179	15.93	0.3964	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,180.47260	1,292.185	15.80	0.6380	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			673.47260	603.185	15.80	0.3620	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,292.99570	2,437.564	15.79	0.7827	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			427.99570	393.564	15.79	0.2173	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,222.49160	2,364.670	15.81	0.7716	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			457.49160	420.670	15.81	0.2284	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,364.80450	2,511.691	15.78	0.7936	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			399.80450	367.691	15.78	0.2064	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,431.07040	1,527.344	17.02	0.5291	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,644.07040	1,557.344	17.02	0.4709	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,511.10360	1,611.239	16.90	0.5496	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,524.10360	1,441.239	16.90	0.4504	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,470.56360	1,568.759	16.96	0.5393	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,583.56360	1,498.759	16.96	0.4607	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,090.44300	2,001.473	17.98	0.4709	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,871.48800	1,970.108	17.87	0.5452	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,966.48800	1,882.108	17.87	0.4548	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,833.04630	1,929.376	17.92	0.5371	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,028.04630	1,941.376	17.92	0.4629	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,795.44300	1,889.473	17.98	0.5291	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,271.86470	2,186.214	18.22	0.4504	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,142.70020	2,241.668	18.27	0.5426	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,333.70020	2,246.668	18.27	0.4574	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,105.25290	2,202.838	18.32	0.5358	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,396.25290	2,307.838	18.32	0.4642	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,180.86470	2,281.214	18.22	0.5496	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.85280		1.83630			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87700		1.86050			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89960		1.88290			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,771.05850	2,933.974	20.48	0.9882	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			8.05850	5.974	20.48	0.0118	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,671.83680	2,834.475	20.03	0.9871	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			8.83680	6.475	20.03	0.0129	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,572.70390	2,735.027	19.59	0.9858	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			9.70390	7.027	19.59	0.0142	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,198.32870	1,302.877	17.16	0.6885	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			493.32870	432.877	17.16	0.3115	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,142.90000	1,241.302	17.21	0.6698	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			537.90000	471.302	17.21	0.3302	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,255.92930	1,366.479	17.10	0.7070	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			450.92930	396.479	17.10	0.2930	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,724.82100	1,845.962	17.07	0.7346	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			495.82100	449.962	17.07	0.2654	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,662.40510	1,780.327	17.11	0.7205	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			533.40510	484.327	17.11	0.2795	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,788.90620	1,913.188	17.02	0.7486	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			459.90620	417.188	17.02	0.2514	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14250		0.14100			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14190		0.14000			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14160		0.13970			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.76090		1.75270			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.78960		1.78140			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.81620		1.80810			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.49720		9.43250			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.62100		9.55610			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.74150		9.67630			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.87720		9.80950			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.37550		10.30690			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.53520		10.46390			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			544.82860	600.432	14.55	0.8747	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			42.32860	33.232	14.55	0.1253	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			536.43730	591.735	14.53	0.8707	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			43.93730	34.535	14.53	0.1293	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			553.26840	609.169	14.56	0.8787	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			40.76840	31.969	14.56	0.1213	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			366.28050	398.761	14.55	0.5593	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			340.18050	307.761	14.55	0.4407	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			361.69660	393.837	14.56	0.5548	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			345.59660	312.837	14.56	0.4452	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			370.90760	403.732	14.54	0.5639	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			334.80760	302.732	14.54	0.4361	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			373.76140	400.443	15.44	0.4661	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			617.46140	578.943	15.44	0.5339	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			370.42400	396.868	15.46	0.4630	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			624.12400	585.368	15.46	0.5370	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			377.12880	404.049	15.42	0.4692	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			610.82880	572.549	15.42	0.5308	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			559.08240	596.209	15.50	0.5395	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			589.58240	559.009	15.50	0.4605	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			555.08120	591.927	15.52	0.5368	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			595.58120	564.727	15.52	0.4632	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			551.11150	587.673	15.53	0.5340	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			601.61150	570.473	15.53	0.4660	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			701.14270	738.420	16.46	0.5406	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			744.24270	712.920	16.46	0.4594	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			697.28650	734.302	16.47	0.5384	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			750.38650	718.802	16.47	0.4616	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			705.02560	742.561	16.45	0.5427	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			738.12560	707.061	16.45	0.4573	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			803.55440	841.659	16.83	0.5425	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			859.65440	826.459	16.83	0.4575	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			799.72690	837.594	16.84	0.5406	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			865.82690	832.394	16.84	0.4594	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			807.40130	845.743	16.82	0.5444	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			853.50130	820.543	16.82	0.4556	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.35120		1.34100			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35830		1.34750			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36500		1.35300			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			810.00000	912.000		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			710.00000	812.000		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			910.00000	1,012.000		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			75.00000	183.000		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	83.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			25.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			175.00000	283.000		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			330.00000	450.000		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			230.00000	350.000		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			430.00000	550.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.30040		1.30080			0.0000	0.00	0	30
Total QUANTO £/\$ Future									0.00	0	30
Total QUANTO £/\$									0.00	0	30
QUANTO €On 14/12/2018 Foreign Exchange Future			1.15030		1.15170			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.16040		1.16190			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.16980		1.17140			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	40
Total QUANTO € / \$									0.00	0	40
R / ¥EN On 14/12/2018 Foreign Exchange Future			7.69910	0.12860	7.81870			0.0000	79,205,877.09	80,000	80,000
Total R / ¥EN Future									79,205,877.09	80,000	80,000
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Call		0.12860	0.00000	1,699.086	19.28	0.4295	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12860	0.00000	2,908.086	19.28	0.5705	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12860	0.00000	1,654.710	19.24	0.4224	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12860	0.00000	2,963.710	19.24	0.5776	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12860	0.00000	1,744.172	19.32	0.4366	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12860	0.00000	2,853.172	19.32	0.5634	0.00	0	0
Total R / ¥EN Option									0.00	0	0
Total R / ¥EN									79,205,877.09	80,000	80,000
SGD / R On 14/12/2018 Foreign Exchange Future			10.53290		10.43220			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.68230		10.58080			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.82410		10.72070			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,070.96210	1,168.853	15.97	0.9756	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			8.76210	5.953	15.97	0.0244	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,061.15410	1,158.976	15.90	0.9751	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			8.95410	6.076	15.90	0.0249	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,080.77460	1,178.733	16.04	0.9761	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			8.57460	5.833	16.04	0.0239	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			534.36140	596.325	15.17	0.6508	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			293.56140	254.025	15.17	0.3492	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			529.04920	590.580	15.19	0.6469	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			298.24920	258.280	15.19	0.3531	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			539.71280	602.110	15.16	0.6546	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			288.91280	249.810	15.16	0.3454	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			935.39610	1,015.791	15.03	0.7637	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			214.69610	191.691	15.03	0.2363	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			928.51600	1,008.630	15.03	0.7611	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			217.81600	194.530	15.03	0.2389	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			942.30360	1,022.984	15.02	0.7663	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			211.60360	188.884	15.02	0.2337	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.42990		2.46060			0.0000	0.00	0	10,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.31660		2.35020			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.22060		2.25150			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	10,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			3.45850	2.792	27.45	0.0297	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			512.85850	542.892	27.45	0.9703	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.50360	2.828	27.89	0.0296	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			522.90360	552.928	27.89	0.9704	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.41440	2.756	27.02	0.0298	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			502.81440	532.857	27.02	0.9702	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			33.79250	29.008	24.18	0.1652	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			403.59250	432.408	24.18	0.8348	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			32.50560	27.888	24.22	0.1598	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			412.30560	441.288	24.22	0.8402	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			31.26620	26.809	24.27	0.1546	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			421.06620	450.209	24.27	0.8454	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.83700	2.876	26.32	0.0181	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,282.33700	1,312.276	26.32	0.9819	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.70400	2.772	26.32	0.0175	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,292.20400	1,322.172	26.32	0.9825	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.97450	2.984	26.32	0.0187	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,272.47450	1,302.384	26.32	0.9813	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	10,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			21.49650		1.17160			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			8.99790		1.11740			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			6.44710		1.07340			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									876 906 196.99	134,514	1,813,307
Total Options									21 050 477.92	85,100	9,184,057
Grand Total:									897,956,674.91	219,614	10,997,364