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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2018

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			14.58380		14.48750			0.0000	1,020,866.00	70	0
\$ / R On 29/10/2018 Foreign Exchange Future			14.57510		14.49100			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.57150		14.49300			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.57340		14.49490			0.0000	2,492,051.40	171	2,426
\$ / R On 01/11/2018 Foreign Exchange Future			14.57530		14.49680			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.57720		14.49870			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.58280		14.50420			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.59780		14.51890			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.60150		14.52260			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.60340		14.52440			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.60900		14.52990			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.61090		14.53180			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.61460		14.53540			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.61650		14.53730			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.62590		14.54650			0.0000	0.00	0	166
\$ / R On 29/11/2018 Foreign Exchange Future			14.62770		14.54840			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.62960		14.55030			0.0000	1,433,700.80	98	5,946
\$ / R On 05/12/2018 Foreign Exchange Future			14.63910		14.55960			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.64100		14.56140			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.64290		14.56330			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.65050		14.57070			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			14.65240		14.57260			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.65620		14.57630			0.0000	1,409,120,349.00	96,145	823,879
\$ / R	On	20/12/2018	Foreign Exchange Future			14.66750		14.58750			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.66940		14.58940			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.68830		14.60810			0.0000	1,439,453.40	98	2,710
\$ / R	On	02/01/2019	Foreign Exchange Future			14.69220		14.61190			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.72320		14.64200			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.74630		14.66460			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.74820		14.66640			0.0000	1,474,820.00	100	920
\$ / R	On	13/02/2019	Foreign Exchange Future			14.77250		14.69060			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.80060		14.71850			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.83440		14.75190			0.0000	25,322,320.80	1,707	52,745
\$ / R	On	27/03/2019	Foreign Exchange Future			14.85120		14.76870			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.85500		14.77240			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.86250		14.77980			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.91490		14.83190			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.97320		14.89010			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.97880		14.89570			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.99950		14.91630			0.0000	4,499,850.00	300	19,376
\$ / R	On	20/06/2019	Foreign Exchange Future			15.01080		14.92760			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.02580		14.94260			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.03150		14.94820			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.03520		14.95190			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.08790		15.00470			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.08990		15.00670			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.11290		15.02980			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.14550		15.06270			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.15130		15.06850			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.15700		15.07430			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.17810		15.09550			0.0000	0.00	0	18,444
\$ / R	On	30/09/2019	Foreign Exchange Future			15.20500		15.12250			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.20880		15.12640			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.26480		15.18270			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.32570		15.24220			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.33200		15.24830			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.35510		15.27080			0.0000	0.00	0	2,200
\$ / R	On	31/12/2019	Foreign Exchange Future			15.39290		15.30770			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.39710		15.31180			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.45790		15.37120			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.52300		15.43470			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.55240		15.46340			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.58800		15.49820			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.64470		15.55350			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.71610		15.62320			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.73710		15.64370			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.83360		15.73790			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			15.93430		15.83630			0.0000	0.00	0	0
Total \$ / R Future												1,446,803,411.40	98,689	1,040,549
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			62.75730	0.000	21.57	0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			60.25730	93.800	21.57	1.0000	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			580.42320	498.195	22.58	0.9150	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			11.42320	13.295	22.58	0.0850	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			178.01920	123.962	18.33	0.4938	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			101.01920	125.462	18.33	0.5062	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,495.01700	1,573.420	25.03	0.9998	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			0.11700	0.020	25.03	0.0002	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			16.46340	8.596	21.63	0.0503	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			581.36340	651.996	21.63	0.9497	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			306.84110	362.694	20.09	0.8117	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			176.99100	218.828	19.18	0.6504	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			9.10630	4.366	22.27	0.0272	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			704.00630	777.766	22.27	0.9728	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,525.14190	2,446.663	35.62	0.9996	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.04190	0.063	35.62	0.0004	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			31.71380	43.261	20.53	0.2036	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,975.29680	1,896.896	32.38	0.9983	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			0.19680	0.296	32.38	0.0017	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			241.28120	290.902	19.66	0.7432	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			86.38120	57.502	19.66	0.2568	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			122.09100	85.428	19.18	0.3496	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			19.61340	28.804	21.31	0.1430	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			544.54170	613.928	21.44	0.9397	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			19.64170	10.528	21.44	0.0603	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			126.21060	88.733	19.13	0.3598	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			171.11060	212.133	19.13	0.6402	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			436.81380	369.861	20.53	0.7964	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			61.94110	39.294	20.09	0.1883	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			254.48090	194.880	18.90	0.6028	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			79.38090	98.280	18.90	0.3972	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			44.26060	57.899	19.96	0.2602	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			369.36060	304.498	19.96	0.7398	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			534.71340	465.404	21.31	0.8570	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			0.02740	0.003	23.27	0.0000	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,686.82740	1,765.303	23.27	1.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Call			527.21160	593.001	19.71	0.9191	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put			28.51160	15.801	19.71	0.0809	316,018.00	20,000	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Call			0.00000	267.732	19.18	0.6718	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Put			0.00000	90.532	19.18	0.3282	1,810,638.00	20,000	20,000
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			412.46400	341.927	19.82	0.7314	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			61.16400	69.127	19.82	0.2686	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,009.00170	929.804	22.85	0.9639	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			7.70170	7.004	22.85	0.0361	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.05600	0.000	21.74	0.0000	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,604.25600	2,682.800	21.74	1.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			661.58480	731.757	17.71	0.9524	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			17.38480	8.957	17.71	0.0476	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,306.47960	2,227.832	29.37	0.9971	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			0.67960	0.632	29.37	0.0029	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			474.06430	414.088	19.58	0.6466	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			132.96430	151.888	19.58	0.3534	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			250.80470	210.175	18.51	0.4289	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			273.40470	311.675	18.51	0.5711	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			967.64210	895.432	21.75	0.8519	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			50.24210	56.932	21.75	0.1481	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			357.59990	403.169	18.13	0.6690	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			174.99990	141.669	18.13	0.3310	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			146.07260	165.182	19.80	0.3536	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			511.67260	451.782	19.80	0.6464	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			172.41330	139.759	18.15	0.3220	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			376.81330	423.159	18.15	0.6780	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			404.52900	350.228	19.25	0.5688	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			188.92900	213.628	19.25	0.4312	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			391.03570	337.556	19.18	0.5578	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			195.43570	220.956	19.18	0.4422	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			9.14440	6.176	20.43	0.0223	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,313.54440	1,389.576	20.43	0.9777	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			595.19730	655.428	17.39	0.8436	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			70.79730	52.028	17.39	0.1564	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			432.10040	376.208	19.40	0.5904	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			176.50040	199.608	19.40	0.4096	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.09660	0.001	20.31	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,854.49660	2,933.400	20.31	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,694.41920	3,773.403	29.04	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.01920	0.003	29.04	0.0000	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			483.39100	426.132	19.28	0.6124	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			173.29100	195.132	19.28	0.3876	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			367.71930	317.049	18.68	0.5242	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			227.61930	256.049	18.68	0.4758	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			539.13940	479.904	19.57	0.6413	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			160.93940	180.804	19.57	0.3587	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			154.78940	124.977	17.73	0.2755	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			480.18940	529.577	17.73	0.7245	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			355.53680	308.151	18.64	0.4913	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			272.83680	304.651	18.64	0.5087	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			870.65720	802.508	20.95	0.7750	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			97.95720	109.008	20.95	0.2250	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			220.65470	185.870	17.91	0.3394	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			447.15470	491.770	17.91	0.6606	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			27.40020	18.395	17.08	0.0549	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,115.80020	1,186.095	17.08	0.9451	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			500.57350	547.226	17.83	0.6906	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			200.27350	167.626	17.83	0.3094	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			220.75920	186.322	17.93	0.3326	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			471.05920	515.922	17.93	0.6674	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,558.10570	1,634.541	17.87	0.9835	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			6.14780	5.408	24.04	0.0142	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,166.12670	2,087.125	23.50	0.9605	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			16.42670	16.725	23.50	0.0395	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			241.79850	266.444	19.17	0.4267	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			779.53100	841.155	17.12	0.8521	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			79.23100	61.555	17.12	0.1479	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			69.09500	53.782	17.11	0.1328	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			819.39500	883.382	17.11	0.8672	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,765.84780	2,685.808	24.04	0.9858	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			7.80570	4.941	17.87	0.0165	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			139.73290	113.206	17.49	0.2344	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			610.03290	662.806	17.49	0.7656	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			497.86780	443.840	19.10	0.5648	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			248.16780	273.440	19.10	0.4352	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			511.49850	456.844	19.17	0.5733	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,012.41810	944.999	20.94	0.7682	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			122.01810	134.099	20.94	0.2318	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			766.98850	824.520	17.08	0.8226	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			105.58850	83.520	17.08	0.1774	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			890.37000	825.308	20.50	0.7251	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			151.77000	166.308	20.50	0.2749	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			246.45410	269.775	19.29	0.4070	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			585.05410	528.775	19.29	0.5930	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			501.99360	546.195	17.85	0.6625	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			240.59360	205.195	17.85	0.3375	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			337.86950	368.657	18.56	0.5097	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			424.56950	375.757	18.56	0.4903	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			728.30330	668.328	19.70	0.6456	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			219.00330	238.828	19.70	0.3544	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			64.57410	48.688	16.62	0.1120	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			985.27410	1,049.188	16.62	0.8880	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,227.68310	1,157.641	21.38	0.8038	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			108.38310	118.141	21.38	0.1962	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			817.83320	875.681	16.95	0.8269	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			107.13320	85.181	16.95	0.1731	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			594.58510	539.154	19.16	0.5780	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			277.18510	301.554	19.16	0.4220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			744.59090	684.679	19.75	0.6415	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			236.00990	256.421	19.70	0.3649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			729.70990	670.221	19.70	0.6351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,463.10070	1,390.512	22.04	0.8405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			89.40070	96.712	22.04	0.1595	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,938.53380	3,017.833	23.85	0.9960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			2.23380	1.633	23.85	0.0040	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,684.26700	2,605.094	24.55	0.9592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			20.56700	21.294	24.55	0.0408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,628.28610	1,705.593	17.35	0.9743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			11.98610	9.393	17.35	0.0257	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			18.63390	13.355	16.14	0.0374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,394.93390	1,469.555	16.14	0.9626	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			601.03590	545.697	19.19	0.5743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			287.33590	311.897	19.19	0.4257	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			6.56400	5.028	19.68	0.0132	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,082.86400	2,161.228	19.68	0.9868	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			139.47780	114.035	17.19	0.2096	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			765.77780	820.235	17.19	0.7904	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			100.53220	80.372	16.96	0.1610	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			876.83220	936.572	16.96	0.8390	0.00	0	3,164
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			12.66720	9.946	17.15	0.0273	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,588.96720	1,666.146	17.15	0.9727	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			22.04980	15.970	16.20	0.0435	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,348.34980	1,422.170	16.20	0.9565	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			678.52110	620.567	19.50	0.6123	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			254.82110	276.767	19.50	0.3877	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,201.95940	2,280.508	20.29	0.9889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			5.65940	4.308	20.29	0.0111	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			567.08630	513.020	19.05	0.5563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			303.38630	329.220	19.05	0.4437	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,954.03700	2,032.166	19.02	0.9842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			7.73700	5.966	19.02	0.0158	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			154.49920	127.417	17.29	0.2273	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			730.79920	783.617	17.29	0.7727	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,490.87960	1,567.701	16.64	0.9681	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			14.57960	11.501	16.64	0.0319	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,829.01210	2,908.196	23.48	0.9952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			2.71210	1.996	23.48	0.0048	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			47.16520	35.866	16.55	0.0850	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,123.46520	1,192.066	16.55	0.9150	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,579.90450	2,658.889	22.21	0.9933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			3.60450	2.689	22.21	0.0067	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,835.33950	1,913.213	18.41	0.9812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			9.03950	7.013	18.41	0.0188	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,679.51360	2,758.585	22.72	0.9941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			3.21360	2.385	22.72	0.0059	0.00	0	11,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			422.22140	375.499	18.43	0.4680	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			388.52140	421.699	18.43	0.5320	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			331.83750	290.426	18.11	0.3993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			468.13750	506.626	18.11	0.6007	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			198.39010	167.005	17.53	0.2756	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			644.69010	693.205	17.53	0.7244	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			428.10930	380.877	18.45	0.4720	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			384.40930	417.077	18.45	0.5280	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			508.11580	456.471	18.79	0.5227	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			334.41580	362.671	18.79	0.4773	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			416.37260	370.164	18.41	0.4640	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			392.67260	426.364	18.41	0.5360	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,215.30850	1,145.860	21.32	0.7905	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			121.60850	132.060	21.32	0.2095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,559.98890	2,638.955	22.11	0.9931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			3.68890	2.755	22.11	0.0069	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,376.24530	1,450.555	16.16	0.9603	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			19.94530	14.355	16.16	0.0397	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			96.03140	76.539	16.93	0.1551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			892.33140	952.739	16.93	0.8449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,480.34910	2,559.237	21.71	0.9924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			4.04910	3.037	21.71	0.0076	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			789.87500	728.748	19.92	0.6600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			216.17500	234.948	19.92	0.3400	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			884.56360	944.639	16.95	0.8420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			98.26360	78.439	16.95	0.1580	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,167.22770	1,237.037	16.48	0.9249	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			40.92770	30.837	16.48	0.0751	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,241.34060	1,171.504	21.40	0.7964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			117.64060	127.704	21.40	0.2036	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,070.55980	1,003.559	20.89	0.7534	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			146.85980	159.759	20.89	0.2466	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			279.83520	241.900	17.91	0.3547	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			526.13520	568.100	17.91	0.6453	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,904.55150	1,982.579	18.77	0.9830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			8.25150	6.379	18.77	0.0170	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			955.74880	1,018.727	16.82	0.8675	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			79.44880	62.527	16.82	0.1325	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			685.74720	627.568	19.53	0.6156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			252.04720	273.768	19.53	0.3844	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,053.86490	987.182	20.84	0.7487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			150.16490	163.382	20.84	0.2513	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			947.69950	1,010.366	16.84	0.8648	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			81.39950	64.166	16.84	0.1352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,508.36860	1,435.320	22.17	0.8481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			84.66860	91.520	22.17	0.1519	0.00	0	5,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,380.85580	2,459.636	21.20	0.9913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			4.55580	3.436	21.20	0.0087	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			288.91300	250.335	17.94	0.3628	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			515.21300	556.535	17.94	0.6372	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			476.59860	426.373	18.65	0.5035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			352.89860	382.573	18.65	0.4965	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,331.13580	2,409.856	20.95	0.9907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			4.83580	3.656	20.95	0.0093	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			663.93460	713.444	17.47	0.7358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			187.63460	157.244	17.47	0.2642	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			302.84440	263.312	18.00	0.3749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			499.14440	539.512	18.00	0.6251	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,638.12230	1,715.461	17.40	0.9747	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			11.82230	9.261	17.40	0.0253	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			915.84890	977.241	16.89	0.8536	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			89.54890	71.041	16.89	0.1464	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,038.05940	1,104.001	16.69	0.8929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			61.75940	47.801	16.69	0.1071	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			540.53140	487.520	18.93	0.5415	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			316.83140	343.720	18.93	0.4585	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			625.82550	673.346	17.59	0.7128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			209.52550	177.146	17.59	0.2872	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,037.24570	970.887	20.79	0.7439	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			153.54570	167.087	20.79	0.2561	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			571.52090	616.080	17.76	0.6774	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			245.22090	209.880	17.76	0.3226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,283.94610	1,356.512	16.30	0.9468	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			27.64610	20.312	16.30	0.0532	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			632.07010	679.924	17.57	0.7167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			205.77010	173.725	17.57	0.2833	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,427.08860	1,354.888	21.94	0.8341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			93.38860	101.088	21.94	0.1659	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,635.89760	1,561.976	22.50	0.8679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			72.19760	78.176	22.50	0.1321	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,373.42830	1,301.846	21.78	0.8241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			99.72830	108.046	21.78	0.1759	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,146.58390	1,078.231	21.12	0.7737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			132.88390	144.431	21.12	0.2263	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,163.66720	1,095.030	21.17	0.7780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			129.96720	141.230	21.17	0.2220	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			601.26490	647.466	17.66	0.6972	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			224.96490	191.266	17.66	0.3028	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,028.03260	1,951.142	23.28	0.9153	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			44.33260	47.342	23.28	0.0847	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			204.62620	222.438	20.07	0.3251	0.00	0	4,050
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			828.32620	766.238	20.07	0.6749	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			364.43120	394.980	18.56	0.5082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			458.13120	408.780	18.56	0.4918	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			752.07150	691.952	19.78	0.6446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			228.37150	248.152	19.78	0.3554	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,267.50570	1,197.296	21.48	0.8023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			113.80570	123.496	21.48	0.1977	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			577.38350	622.271	17.74	0.6814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			241.08350	206.071	17.74	0.3186	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,078.93510	1,011.777	20.91	0.7558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			145.23510	157.977	20.91	0.2442	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,539.88420	1,616.891	16.89	0.9705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			13.58420	10.691	16.89	0.0295	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			438.62160	475.270	18.23	0.5764	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			362.32160	319.070	18.23	0.4236	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,274.82870	1,347.203	16.31	0.9453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			28.52870	21.003	16.31	0.0547	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			971.94900	1,035.543	16.80	0.8728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			75.64900	59.343	16.80	0.1272	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			651.06150	699.910	17.51	0.7282	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			194.76150	163.710	17.51	0.2718	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			963.43350	898.472	20.55	0.7215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			169.73350	184.672	20.55	0.2785	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,727.94900	1,653.167	22.68	0.8811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			64.24900	69.367	22.68	0.1189	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,608.47180	1,534.828	22.44	0.8637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			74.77180	81.028	22.44	0.1363	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,450.56190	2,371.947	24.10	0.9472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			26.86190	28.147	24.10	0.0528	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			193.69140	210.589	20.21	0.3108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			867.39140	804.389	20.21	0.6892	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			338.03970	366.575	18.76	0.4811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			501.73970	450.375	18.76	0.5189	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,257.37710	2,179.412	23.73	0.9345	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			33.67710	35.612	23.73	0.0655	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			284.22330	308.537	19.22	0.4221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			607.92330	552.337	19.22	0.5779	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			100.82860	109.254	21.76	0.1777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,364.52860	1,293.054	21.76	0.8223	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,691.01630	1,616.565	22.61	0.8760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			67.31630	72.765	22.61	0.1240	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			433.84500	470.191	18.24	0.5723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			367.54500	323.991	18.24	0.4277	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			493.87150	533.924	18.02	0.6210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			307.57150	267.724	18.02	0.3790	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			183.34370	199.371	20.35	0.2970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			907.04370	843.171	20.35	0.7030	0.00	0	35,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		312.34050	272.180	18.04	0.3830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		488.64050	528.379	18.04	0.6170	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		542.83650	585.769	17.85	0.6574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		266.53650	229.569	17.85	0.3426	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		801.76190	857.843	17.10	0.8075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		125.46190	101.643	17.10	0.1925	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		1,971.21040	1,894.650	23.17	0.9097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		47.51040	50.850	23.17	0.0903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		1,155.11720	1,086.621	21.14	0.7759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		131.41720	142.821	21.14	0.2241	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		573.80970	519.486	19.07	0.5599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		300.10970	325.686	19.07	0.4401	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		233.43560	253.635	19.73	0.3617	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		737.13560	677.434	19.73	0.6383	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		230.89090	250.879	19.75	0.3585	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		569.88140	612.342	17.77	0.6552	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		282.38140	244.842	17.77	0.3448	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		826.07260	881.053	17.05	0.7991	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		138.57260	113.553	17.05	0.2009	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		917.28740	854.056	20.16	0.6897	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		204.78740	221.556	20.16	0.3103	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		309.45090	334.244	19.08	0.4313	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		621.95090	566.744	19.08	0.5687	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		470.74900	421.802	18.45	0.4820	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		400.14900	431.202	18.45	0.5180	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		25.90890	18.893	16.28	0.0472	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,415.30890	1,488.294	16.28	0.9528	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		526.24830	474.855	18.69	0.5149	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		365.64830	394.255	18.69	0.4851	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,323.96530	1,395.147	16.39	0.9388	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		34.56530	25.747	16.39	0.0612	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		281.80680	248.032	17.49	0.3293	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,373.80980	2,297.160	23.36	0.9145	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		51.90980	55.460	23.36	0.0855	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		329.70260	356.645	18.96	0.4266	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		681.60260	628.345	18.96	0.5734	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,631.47690	1,709.152	17.23	0.9546	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		23.37690	20.852	17.23	0.0454	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		129.42610	109.375	16.80	0.1834	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		937.52610	997.675	16.80	0.8166	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,000.05660	2,922.345	24.61	0.9507	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		28.15660	30.645	24.61	0.0493	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		269.24310	236.257	17.43	0.3187	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		657.34310	704.557	17.43	0.6813	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		639.90680	686.332	17.49	0.6707	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		21.43320	19.045	17.56	0.0408	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,733.33320	1,811.245	17.56	0.9592	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			23.33450	21.024	18.22	0.0391	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,005.33450	2,084.224	18.22	0.9609	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			42.03260	38.523	17.17	0.0653	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,756.63260	1,834.824	17.17	0.9347	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			850.57710	800.625	19.12	0.5826	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			386.97710	418.825	19.12	0.4174	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			34.59580	31.209	17.53	0.0533	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,910.99580	1,989.409	17.53	0.9467	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,712.07910	1,790.270	17.05	0.9296	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			45.67910	42.070	17.05	0.0704	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			399.46030	366.392	17.62	0.3735	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			685.86030	734.592	17.62	0.6265	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			784.61850	837.036	17.30	0.6799	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			318.21850	288.835	17.30	0.3201	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,102.93930	1,046.844	19.87	0.6600	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			299.33930	325.044	19.87	0.3400	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			756.13670	807.519	17.39	0.6651	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			339.73670	309.319	17.39	0.3349	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			849.57470	801.376	19.00	0.5623	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			440.17470	473.876	19.00	0.4377	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			52.21790	46.396	16.94	0.0687	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,940.71790	2,016.996	16.94	0.9313	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,784.25800	1,860.310	16.75	0.9143	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			65.75800	59.710	16.75	0.0857	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			854.37740	905.700	17.34	0.6639	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			385.87740	355.100	17.34	0.3361	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			988.88390	939.468	19.28	0.5867	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			437.38390	470.068	19.28	0.4133	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			517.59180	482.293	17.83	0.4071	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			716.09180	762.893	17.83	0.5929	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			882.28860	934.480	17.25	0.6771	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			363.78860	333.880	17.25	0.3229	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,258.59300	1,203.207	20.01	0.6572	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			347.09300	373.807	20.01	0.3428	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,964.09710	3,044.639	17.60	0.9832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			12.19710	10.239	17.60	0.0168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,710.88640	2,789.395	17.15	0.9759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			18.98640	14.995	17.15	0.0241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			146.96460	133.779	16.44	0.1586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,448.86460	1,518.179	16.44	0.8414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,261.36690	3,342.460	18.65	0.9872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.46690	8.060	18.65	0.0128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,425.39600	4,507.332	22.53	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.49600	2.932	22.53	0.0043	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,023.49020	3,104.157	17.81	0.9841	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			11.59020	9.757	17.81	0.0159	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			522.80200	488.778	17.73	0.3925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			794.70200	843.178	17.73	0.6075	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,047.90140	2,123.361	16.71	0.9316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			56.00140	48.961	16.71	0.0684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,226.16890	1,290.524	16.73	0.7809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			224.26890	206.124	16.73	0.2191	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			801.05510	758.129	18.59	0.5055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			592.95510	632.529	18.59	0.4945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			960.79320	913.888	19.05	0.5571	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			512.69320	548.288	19.05	0.4429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,441.09200	1,510.253	16.45	0.8395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			149.19200	135.853	16.45	0.1605	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,139.12540	1,088.436	19.52	0.6065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			441.02540	472.836	19.52	0.3935	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			434.11770	403.320	17.41	0.3482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			886.01770	937.720	17.41	0.6518	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,206.16950	1,154.049	19.70	0.6231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			418.06950	448.449	19.70	0.3769	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,318.35830	2,395.133	16.89	0.9544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			36.45830	30.733	16.89	0.0456	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,150.18490	1,212.561	16.83	0.7567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			258.28490	238.162	16.83	0.2433	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,280.64310	2,357.237	16.87	0.9517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			38.74310	32.837	16.87	0.0483	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,123.33440	1,184.975	16.87	0.7476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			271.43440	250.575	16.87	0.2524	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			940.18370	893.755	18.99	0.5509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			522.08370	558.155	18.99	0.4491	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,500.31430	2,431.711	22.42	0.8240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			172.21430	186.111	22.42	0.1760	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			814.24360	863.429	17.66	0.6173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			502.34360	469.029	17.66	0.3827	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,830.23510	1,904.610	16.56	0.9067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			78.33510	70.210	16.56	0.0933	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,920.15590	1,994.980	16.63	0.9178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			68.25590	60.580	16.63	0.0822	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,058.05180	1,117.817	16.96	0.7246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			306.15180	283.417	16.96	0.2754	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			896.70480	948.772	17.37	0.6567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			424.80480	394.372	17.37	0.3433	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			770.86360	818.459	17.81	0.5953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			548.96360	514.059	17.81	0.4047	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,146.48820	1,095.657	19.54	0.6084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			438.38820	470.057	19.54	0.3916	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,509.34990	2,440.670	22.44	0.8248	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			171.24990	185.070	22.44	0.1752	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			645.53350	687.736	18.33	0.5263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			713.63350	673.336	18.33	0.4737	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,479.37310	1,421.975	20.38	0.6819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			341.27310	366.375	20.38	0.3181	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,884.71470	2,813.252	23.07	0.8572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			136.61470	147.652	23.07	0.1428	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			859.77670	910.573	17.50	0.6395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			457.87670	426.173	17.50	0.3605	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,297.83140	1,243.736	19.93	0.6443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			389.73140	418.136	19.93	0.3557	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,074.83780	2,010.417	21.67	0.7758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			226.73780	244.817	21.67	0.2242	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			756.87110	803.947	17.87	0.5880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			564.97110	529.547	17.87	0.4120	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,676.05670	1,615.584	20.85	0.7170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			297.95670	319.984	20.85	0.2830	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,902.07950	1,976.813	16.61	0.9156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			70.17950	62.413	16.61	0.0844	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			785.08540	833.212	17.76	0.6026	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			533.18540	498.812	17.76	0.3974	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,568.66680	1,509.813	20.60	0.6985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			320.56680	344.213	20.60	0.3015	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,723.94690	1,797.790	16.49	0.8921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			92.04690	83.390	16.49	0.1079	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,415.40450	1,359.116	20.22	0.6693	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			357.30450	383.516	20.22	0.3307	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,519.86520	1,590.520	16.36	0.8578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			127.96520	116.120	16.36	0.1422	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,610.99480	1,684.279	16.41	0.8744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			109.09480	99.879	16.41	0.1256	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,886.13120	1,824.004	21.33	0.7495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			258.03120	278.404	21.33	0.2505	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,261.73400	1,326.962	16.68	0.7915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			209.83400	192.562	16.68	0.2085	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			641.63080	683.597	18.34	0.5240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			719.73080	679.197	18.34	0.4760	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,276.13810	1,341.710	16.66	0.7958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			204.23810	187.310	16.66	0.2042	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			677.69300	721.702	18.18	0.5450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			665.79300	627.302	18.18	0.4550	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			637.74780	679.485	18.36	0.5217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			725.84780	685.085	18.36	0.4783	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,198.17590	1,261.821	16.76	0.7722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			236.27590	217.421	16.76	0.2278	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,446.23590	2,378.098	22.33	0.8186	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			178.13590	192.498	22.33	0.1814	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,518.38950	2,449.636	22.45	0.8257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			170.28950	184.036	22.45	0.1743	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,636.47860	2,566.777	22.65	0.8367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			158.37860	171.177	22.65	0.1633	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,033.63830	1,091.680	17.00	0.7153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			321.73830	297.280	17.00	0.2847	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,357.79520	3,282.139	24.03	0.8861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			109.69520	116.539	24.03	0.1139	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,743.74650	3,666.670	25.01	0.9020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			95.64650	101.070	25.01	0.0980	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			538.12770	575.010	18.89	0.4596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			906.22770	860.610	18.89	0.5404	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			515.80490	551.557	19.03	0.4449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			953.90490	907.156	19.03	0.5551	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,401.34790	2,333.613	22.25	0.8140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			183.24790	198.013	22.25	0.1860	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,392.39280	2,324.737	22.23	0.8130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			184.29280	199.137	22.23	0.1870	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			534.88010	571.598	18.91	0.4575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			912.98010	867.198	18.91	0.5425	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,247.43110	1,312.312	16.70	0.7873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			215.53110	197.912	16.70	0.2127	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,057.50260	1,993.277	21.64	0.7735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			229.40260	247.677	21.64	0.2265	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			564.86400	603.072	18.74	0.4768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			852.96400	808.672	18.74	0.5232	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,700.46800	2,630.283	22.76	0.8423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			152.36800	164.683	22.76	0.1577	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,372.19100	1,439.930	16.54	0.8222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			170.29100	155.530	16.54	0.1778	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,785.72350	1,859.876	16.53	0.9008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			83.82350	75.476	16.53	0.0992	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,818.66750	1,756.831	21.18	0.7394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			270.56750	291.232	21.18	0.2606	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,176.11840	1,124.716	19.62	0.6158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			428.01840	459.116	19.62	0.3842	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,697.67050	1,771.383	16.47	0.8881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			95.77050	86.983	16.47	0.1119	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,410.23110	1,478.770	16.49	0.8319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			158.33110	144.370	16.49	0.1681	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,334.75530	1,401.675	16.58	0.8122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			182.85530	167.275	16.58	0.1878	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			716.27120	761.796	18.03	0.5663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			614.37120	577.396	18.03	0.4337	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			544.68760	581.898	18.86	0.4639	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		892.78760	847.498	18.86	0.5361	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,543.93640	1,615.668	16.36	0.8626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		122.03640	111.268	16.36	0.1374	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,191.11150	1,139.349	19.66	0.6195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		423.01150	453.749	19.66	0.3805	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,431.31800	1,374.747	20.26	0.6725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		353.21800	379.147	20.26	0.3275	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		820.36060	776.918	18.65	0.5122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		582.26060	621.318	18.65	0.4878	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		940.56030	994.092	17.23	0.6765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		388.66030	359.692	17.23	0.3235	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		0.00000	1,493.726	20.56	0.6955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		0.00000	348.126	20.56	0.3045	313,313.31	900	900
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		809.31680	858.328	17.67	0.6149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		507.41680	473.928	17.67	0.3851	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		649.46320	691.896	18.31	0.5286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		707.56320	667.496	18.31	0.4714	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		479.75130	513.632	19.26	0.4206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,037.85130	989.231	19.26	0.5794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		0.00000	1,558.150	16.39	0.8506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		0.00000	123.750	16.39	0.1494	111,375.00	900	900
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		0.00000	873.715	17.62	0.6222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		0.00000	459.315	17.62	0.3778	413,383.86	900	900
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		476.86700	510.597	19.28	0.4186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,044.96700	996.197	19.28	0.5814	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		474.00470	507.582	19.30	0.4166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,052.10470	1,003.182	19.30	0.5834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,027.60820	1,085.213	17.01	0.7129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		325.70820	300.813	17.01	0.2871	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		25.84050	20.882	16.80	0.0318	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,584.54050	2,662.082	16.80	0.9682	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,086.95600	1,146.764	16.98	0.7231	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		318.25600	295.564	16.98	0.2769	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		949.34340	1,002.332	17.35	0.6643	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		426.94340	397.332	17.35	0.3357	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		976.86390	1,030.722	17.26	0.6762	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		404.46390	375.722	17.26	0.3238	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		85.68280	76.997	16.50	0.0978	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,858.08280	1,931.997	16.50	0.9022	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		641.43140	604.772	18.08	0.4344	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		743.83140	789.772	18.08	0.5656	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,408.79070	1,354.110	20.14	0.6553	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		391.19070	419.110	20.14	0.3447	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,136.26610	1,086.986	19.46	0.5933	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		478.66610	511.986	19.46	0.4067	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		93.38600	84.872	16.44	0.1051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,823.18600	1,897.372	16.44	0.8949	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,294.59810	1,245.164	19.59	0.6005	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			516.49810	550.064	19.59	0.3995	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,562.37590	1,508.296	20.21	0.6539	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,003.80580	2,077.911	16.18	0.9028	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			103.20660	93.821	16.23	0.1073	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			198.81650	184.466	16.52	0.1818	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,540.71650	1,609.366	16.52	0.8182	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			1,072.75360	1,127.631	17.19	0.6775	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			440.85360	412.731	17.19	0.3225	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			91.90580	83.011	16.18	0.0972	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			434.27590	463.196	20.21	0.3461	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			777.31890	738.962	18.28	0.4586	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			769.21890	813.862	18.28	0.5414	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,045.53770	1,099.585	17.27	0.6666	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			463.63770	434.685	17.27	0.3334	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,935.10660	2,008.721	16.23	0.8927	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,137.01780	1,191.956	17.27	0.6692	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			496.91780	468.757	17.27	0.3308	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,452.65840	1,402.919	19.81	0.6065	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			552.75840	586.119	19.81	0.3935	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,163.96980	1,221.191	17.23	0.6790	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			473.86980	447.991	17.23	0.3210	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,010.18230	2,080.365	15.94	0.8866	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			120.08230	107.165	15.94	0.1134	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			914.49220	875.181	18.55	0.4782	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			794.59220	838.381	18.55	0.5218	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,731.00900	1,677.253	20.42	0.6556	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			471.10900	500.453	20.42	0.3444	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			145.79800	132.254	16.11	0.1332	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,895.89800	1,965.454	16.11	0.8668	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			27.73330	20.867	14.81	0.0300	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,783.43330	2,859.667	14.81	0.9700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,234.48430	4,317.048	18.72	0.9905	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.18430	7.548	18.72	0.0095	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,674.57700	2,749.413	14.83	0.9600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			38.27700	29.913	14.83	0.0400	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			677.91220	644.961	17.83	0.3933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			564.21890	534.591	17.47	0.3510	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			801.05930	844.332	18.69	0.5118	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,115.45920	1,168.877	17.48	0.6470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			569.15920	539.377	17.48	0.3530	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,110.42170	1,163.689	17.50	0.6451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			574.12170	544.189	17.50	0.3549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,120.51890	1,174.091	17.47	0.6490	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			127.23340	113.607	15.86	0.1161	0.00	0	8,203

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		991.48620	1,040.990	17.92	0.5972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		705.18620	671.490	17.92	0.4028	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,285.83170	3,216.433	22.92	0.8145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		242.13170	255.933	22.92	0.1855	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		984.75930	944.832	18.69	0.4882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,334.56950	1,396.734	17.03	0.7212	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		594.19090	563.644	17.57	0.3627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,090.49090	1,143.144	17.57	0.6373	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,621.38060	1,570.147	20.12	0.6264	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		537.68060	569.647	20.12	0.3736	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		2,043.53340	2,113.107	15.86	0.8839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		653.97100	691.510	19.40	0.4381	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,397.83710	1,461.367	16.93	0.7396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		361.53710	341.867	16.93	0.2604	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,337.58480	1,291.096	19.51	0.5726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		633.88480	670.596	19.51	0.4274	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		398.26950	377.234	17.03	0.2788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		123.64760	110.125	15.83	0.1133	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,560.09630	1,509.753	19.99	0.6156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		556.39630	589.253	19.99	0.3844	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,430.28050	1,494.484	16.88	0.7487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		343.98050	324.984	16.88	0.2513	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,287.67100	1,242.010	19.40	0.5619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		585.94240	620.173	19.79	0.4011	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,852.38790	1,920.962	16.20	0.8487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		176.08790	161.462	16.20	0.1513	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		813.44690	776.983	18.23	0.4382	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		909.74690	956.483	18.23	0.5618	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,059.94760	2,129.625	15.83	0.8867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,014.21220	1,064.461	17.83	0.6067	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		152.33560	138.105	16.04	0.1346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,938.63560	2,007.605	16.04	0.8654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,253.71060	2,324.808	15.50	0.9157	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		87.41060	75.308	15.50	0.0843	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,469.64240	1,420.673	19.79	0.5989	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,625.59880	2,563.673	21.88	0.7546	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		333.19880	354.473	21.88	0.2454	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		760.29690	725.487	18.04	0.4180	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		967.89690	1,016.287	18.04	0.5820	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,879.48370	1,825.810	20.59	0.6570	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		502.08370	531.610	20.59	0.3430	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,216.64660	1,273.773	17.31	0.6715	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		524.04660	497.973	17.31	0.3285	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,598.42640	1,548.672	20.01	0.6122	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		581.02640	614.472	20.01	0.3878	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		1,243.43950	1,302.829	17.26	0.6808	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		500.83950	477.028	17.26	0.3192	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		131.88530	116.843	15.66	0.1169	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,074.48530	2,142.643	15.66	0.8831	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,041.61320	1,001.560	18.78	0.4940	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		814.21320	857.360	18.78	0.5060	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		173.49170	157.261	15.97	0.1453	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,931.69170	1,998.761	15.97	0.8547	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,745.18930	1,811.239	16.45	0.8119	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		243.28930	226.039	16.45	0.1881	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,977.68200	1,923.085	20.75	0.6675	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		489.58200	518.285	20.75	0.3325	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,033.94600	1,981.662	20.72	0.6566	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		538.64600	569.562	20.72	0.3434	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,306.22850	1,366.870	17.33	0.6747	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		551.52850	528.970	17.33	0.3253	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,750.86020	1,702.052	20.17	0.6156	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		841.55390	885.147	18.98	0.4933	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		615.56020	649.952	20.17	0.3844	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,334.57900	1,395.771	17.28	0.6833	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		529.87900	507.871	17.28	0.3167	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		143.06710	126.024	15.34	0.1195	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,147.76710	2,213.924	15.34	0.8805	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,176.85390	1,137.247	18.98	0.5067	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		201.92380	183.305	15.89	0.1564	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,968.62380	2,033.205	15.89	0.8436	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		675.17260	646.821	17.62	0.3631	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,224.97260	1,279.721	17.62	0.6369	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,918.34910	1,868.336	20.44	0.6327	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		598.14910	631.236	20.44	0.3673	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,908.56650	1,859.926	20.36	0.6211	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		641.26650	675.426	20.36	0.3789	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,389.64010	1,450.690	17.36	0.6777	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		576.94010	555.191	17.36	0.3223	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,417.97650	1,479.506	17.32	0.6859	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		555.27650	534.006	17.32	0.3141	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,201.03120	2,149.733	20.89	0.6599	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		563.73120	595.233	20.89	0.3401	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		151.25220	136.696	15.21	0.1227	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,213.95220	2,282.196	15.21	0.8773	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,316.92390	1,276.904	19.20	0.5199	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		859.62390	902.404	19.20	0.4801	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		230.61100	212.616	15.91	0.1673	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,009.11100	2,073.916	15.91	0.8327	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,228.18720	4,156.434	24.20	0.8140	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		302.48720	313.434	24.20	0.1860	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,654.50520	2,737.819	14.13	0.9358	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	12.50	Put			59.00520	59.719	14.13	0.0642	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,569.25690	1,526.575	19.64	0.5586	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			794.75690	834.675	19.64	0.4414	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,599.98610	1,662.943	17.09	0.7238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			287.65940	270.098	16.27	0.1941	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,926.74400	1,991.488	16.29	0.8043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			291.24400	273.388	16.29	0.1957	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			284.09970	266.832	16.25	0.1925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,561.73040	3,494.225	22.79	0.7758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			367.23040	382.325	22.79	0.2242	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,498.42430	1,560.065	17.26	0.6970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			542.92430	521.965	17.26	0.3030	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,933.15940	1,998.198	16.27	0.8059	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			338.26340	351.374	23.48	0.2054	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,637.11060	1,700.534	17.04	0.7332	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			451.61060	432.434	17.04	0.2668	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,522.84730	4,450.517	24.64	0.8211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			298.34730	308.617	24.64	0.1789	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,939.59970	2,004.932	16.25	0.8075	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			341.09440	354.401	23.40	0.2073	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,527.74100	1,589.766	17.21	0.7050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			522.24100	501.666	17.21	0.2950	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			948.23020	993.184	18.97	0.5063	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,232.73020	1,195.084	18.97	0.4937	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,912.76340	3,843.274	23.48	0.7946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			441.21810	464.602	21.97	0.2676	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,391.20510	1,451.396	17.44	0.6669	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			625.70510	603.296	17.44	0.3331	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,727.41880	3,658.938	23.12	0.7850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			352.91880	367.038	23.12	0.2150	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,875.59440	3,806.301	23.40	0.7927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,352.67060	1,313.145	19.21	0.5184	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,238.14580	3,176.665	22.33	0.7530	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			403.64580	424.765	22.33	0.2470	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,458.15630	1,519.260	17.33	0.6859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			572.65630	551.161	17.33	0.3141	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,985.71810	2,926.502	21.97	0.7324	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			413.56710	435.293	22.23	0.2524	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,205.45890	1,257.396	17.98	0.6046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			829.95890	799.296	17.98	0.3954	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,345.89220	1,306.468	19.20	0.5170	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			891.39220	934.568	19.20	0.4830	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			888.17060	931.245	19.21	0.4816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			474.48610	454.843	17.09	0.2762	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,637.14560	2,581.487	21.46	0.6997	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			502.64560	529.587	21.46	0.3003	0.00	0	800

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	10.75	Call			4,360.08620	4,442.341	17.51	0.9849	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.58620	14.241	17.51	0.0151	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,168.06710	3,107.193	22.23	0.7476	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,501.09350	1,562.835	17.33	0.6888	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			578.59350	557.834	17.33	0.3112	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,358.38870	2,307.658	21.00	0.6617	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			590.88870	622.658	21.00	0.3383	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,472.74610	1,534.294	17.38	0.6810	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			600.24610	579.294	17.38	0.3190	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			671.16340	705.161	20.48	0.3765	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,048.66340	2,000.160	20.48	0.6235	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			157.26950	152.571	15.27	0.1278	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,279.76950	2,357.571	15.27	0.8722	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,441.99940	1,401.854	19.35	0.5284	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			884.49940	926.854	19.35	0.4716	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			252.92740	240.898	15.98	0.1763	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,049.32740	2,119.698	15.98	0.8237	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,213.43320	2,164.820	20.67	0.6282	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			696.13320	729.621	20.67	0.3718	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,585.08710	1,645.698	17.36	0.6917	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			602.38710	580.898	17.36	0.3083	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,590.38490	1,549.351	19.57	0.5392	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,081.39960	2,150.439	16.12	0.8126	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,353.56020	2,430.178	15.25	0.8689	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			170.86020	165.378	15.25	0.1311	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			903.08490	944.151	19.57	0.4608	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,525.14020	2,473.720	21.15	0.6638	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			617.84020	648.520	21.15	0.3362	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,556.92650	1,617.157	17.40	0.6843	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			624.22650	602.357	17.40	0.3157	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			288.69960	275.639	16.12	0.1874	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,669.26350	2,616.323	21.35	0.6627	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			651.46350	682.023	21.35	0.3373	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,638.24540	1,700.210	17.49	0.6876	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			646.04540	624.511	17.49	0.3124	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,355.66040	2,306.042	20.89	0.6292	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			931.46200	972.738	19.81	0.4550	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			727.86040	761.742	20.89	0.3708	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,666.14190	1,728.416	17.43	0.6947	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			623.94190	602.716	17.43	0.3053	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			187.69470	184.090	15.47	0.1362	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,429.89470	2,509.790	15.47	0.8638	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,719.26200	1,677.038	19.81	0.5450	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			324.48800	311.829	16.31	0.1965	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,132.78800	2,203.829	16.31	0.8035	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,026.57110	2,092.622	16.77	0.7717	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	13.66	Put			415.77110	397.522	16.77	0.2283	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,769.27530	2,715.287	21.48	0.6653	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			660.07530	690.387	21.48	0.3347	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,115.34100	5,051.213	25.31	0.8011	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			386.14100	406.313	25.31	0.1989	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,421.99350	3,511.684	14.78	0.9557	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			41.19350	46.584	14.78	0.0443	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,032.81880	1,077.053	19.55	0.4856	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,572.01880	1,531.953	19.55	0.5144	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,029.68330	1,073.819	19.56	0.4844	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,578.88330	1,538.719	19.56	0.5156	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,035.97220	1,080.299	19.54	0.4867	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,565.17220	1,525.199	19.54	0.5133	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,819.56270	2,765.069	21.53	0.6613	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			687.26270	717.969	21.53	0.3387	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,725.19550	1,787.991	17.53	0.6914	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			667.49550	645.091	17.53	0.3086	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,504.03170	2,453.135	21.08	0.6298	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			960.14680	1,001.353	20.04	0.4490	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			761.73170	796.035	21.08	0.3702	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,752.96450	1,815.989	17.47	0.6982	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			645.26450	623.089	17.47	0.3018	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			206.13270	198.672	15.53	0.1391	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,513.83270	2,591.572	15.53	0.8609	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,862.44680	1,818.453	20.04	0.5510	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			362.54180	345.138	16.43	0.2040	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,184.34180	2,252.238	16.43	0.7960	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			396.27980	378.564	16.57	0.2110	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,227.47980	2,296.464	16.57	0.7890	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			428.13700	412.366	16.69	0.2171	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,272.83700	2,345.366	16.69	0.7829	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,330.78560	1,381.175	19.39	0.5369	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,497.38560	1,458.775	19.39	0.4631	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,337.90790	1,388.490	19.37	0.5391	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,484.50790	1,446.090	19.37	0.4609	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,334.34470	1,384.823	19.38	0.5380	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,490.94470	1,452.423	19.38	0.4620	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			463.19450	446.536	16.81	0.2228	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,321.39450	2,394.536	16.81	0.7772	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,358.67240	2,431.273	16.89	0.7723	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			495.17240	476.573	16.89	0.2277	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			530.26100	512.005	17.00	0.2322	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,413.46100	2,488.105	17.00	0.7678	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,718.24780	1,778.333	18.80	0.6075	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,244.54780	1,211.233	18.80	0.3925	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,714.25730	1,774.176	18.81	0.6065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,250.55730	1,217.076	18.81	0.3935	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,722.25840	1,782.496	18.79	0.6086	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,238.55840	1,205.396	18.79	0.3914	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,382.27700	1,347.204	19.05	0.4036	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,750.17700	1,810.804	19.05	0.5964	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,871.12900	1,935.913	19.02	0.6078	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,384.82900	1,351.613	19.02	0.3922	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,867.19650	1,931.814	19.03	0.6068	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,390.89650	1,357.514	19.03	0.3932	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,875.07280	1,940.024	19.01	0.6088	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,378.77280	1,345.724	19.01	0.3912	0.00	0	0
Total \$ / R Option												2,964,728.17	42,700	9,086,921
Total \$ / R												1,449,768,139.57	141,389	10,127,470
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.65620		14.57630			0.0000	1,392,339.00	95	268
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.83440		14.75190			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.99950		14.91630			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.17810		15.09550			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.35510		15.27080			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,392,339.00	95	278
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			121,530.85150	114,585.969	21.32	0.7905	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			12,160.85150	13,205.969	21.32	0.2095	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			20,462.61620	22,243.756	20.07	0.3251	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			82,832.61620	76,623.756	20.07	0.6749	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			20,239.08610	22,001.474	20.09	0.3222	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			83,609.08610	77,381.474	20.09	0.6778	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			20,688.41910	22,488.491	20.04	0.3281	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			82,058.41910	75,868.491	20.04	0.6719	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			104,578.03270	110,469.436	16.98	0.7200	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			31,388.03270	29,029.436	16.98	0.2800	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			103,969.35190	109,817.553	16.99	0.7176	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			31,779.35190	29,377.553	16.99	0.2824	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			103,363.83020	109,167.975	17.00	0.7153	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			32,173.83020	29,727.975	17.00	0.2847	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			112,051.88860	117,409.057	17.47	0.6490	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			56,421.88860	53,459.057	17.47	0.3510	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			111,545.92390	116,887.670	17.48	0.6470	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			56,915.92390	53,937.670	17.48	0.3530	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			111,042.16560	116,368.948	17.50	0.6451	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			57,412.16560	54,418.948	17.50	0.3549	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			121,870.66090	127,101.439	17.93	0.6094	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			81,320.66090	78,291.439	17.93	0.3906	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			121,427.30110	126,644.600	17.94	0.6078	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			81,877.30110	78,834.600	17.94	0.3922	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		120,985.71120	126,190.094	17.96	0.6062		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		82,435.71120	79,380.094	17.96	0.3938		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		180,208.26020	186,608.628	17.28	0.7199		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		56,128.26020	54,098.628	17.28	0.2801		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		181,392.15180	187,804.484	17.26	0.7227		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		55,312.15180	53,294.485	17.26	0.2773		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		180,799.08310	187,205.431	17.27	0.7213		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		55,719.08310	53,695.431	17.27	0.2787		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,392,339.00	95	278
£ / R	On 30/11/2018	Foreign Exchange Future			18.77520		18.81870		0.0000		0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			18.82160		18.86430		0.0000		3,858,428.00	205	438,787
£ / R	On 18/03/2019	Foreign Exchange Future			19.14710		19.18880		0.0000		4,786,775.00	250	8,280
£ / R	On 14/06/2019	Foreign Exchange Future			19.45020		19.49210		0.0000		0.00	0	5,506
£ / R	On 16/09/2019	Foreign Exchange Future			19.78300		19.82620		0.0000		0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future			20.11250		20.15500		0.0000		0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future			20.47880		20.51660		0.0000		0.00	0	0
Total £ / R Future											8,645,203.00	455	462,949
£ / R	On 30/11/2018	Foreign Exchange Option	19.46	Put		841.82760	866.383	18.47	0.7220		0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option	19.46	Call		200.52760	181.583	18.47	0.2780		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	19.30	Put		762.01630	782.579	18.05	0.6339		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	19.30	Call		326.31630	304.179	18.05	0.3661		0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option	21.00	Put		2,188.30320	2,225.433	20.19	0.9234		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	21.00	Call		52.60320	47.033	20.19	0.0766		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		944.35310	905.110	17.38	0.7332		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		200.05310	203.510	17.38	0.2668		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		937.18800	898.045	17.39	0.7304		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		202.88800	206.445	17.39	0.2696		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		951.54670	912.205	17.38	0.7361		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		197.24670	200.605	17.38	0.2639		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	19.19	Call		840.13030	814.919	17.42	0.5137		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	19.19	Put		841.33030	857.819	17.42	0.4863		0.00	0	1,000
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		1,332.11640	1,299.261	17.19	0.6819		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		443.31640	452.161	17.19	0.3181		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Put		2,490.46200	2,522.708	19.24	0.8094		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Call		239.26200	229.808	19.24	0.1906		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		1,325.73490	1,292.948	17.19	0.6801		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Put		446.93490	455.848	17.19	0.3199		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		1,338.51700	1,305.593	17.19	0.6838		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		439.71700	448.493	17.19	0.3162		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Put		1,349.37560	1,372.850	17.99	0.6290		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Call		538.17560	519.950	17.99	0.3710		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	20.18	Put		1,477.16740	1,502.488	18.13	0.6571		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	20.18	Call			485.96740	469.588	18.13	0.3429	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,537.93070	1,502.246	17.23	0.7340	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			349.13070	355.146	17.23	0.2660	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,551.74390	1,515.795	17.44	0.6478	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			689.64390	695.595	17.44	0.3522	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,545.94520	1,510.044	17.45	0.6463	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			693.84520	699.844	17.45	0.3537	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,557.55780	1,521.563	17.44	0.6492	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			685.45780	691.363	17.44	0.3508	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,871.72660	1,828.093	17.66	0.6501	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			855.52660	855.093	17.66	0.3499	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,865.79430	1,822.505	17.67	0.6489	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			859.59430	859.505	17.67	0.3511	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,859.88100	1,816.929	17.67	0.6477	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			863.68100	863.929	17.67	0.3523	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,691.60070	1,654.430	18.50	0.5555	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,486.60070	1,491.930	18.50	0.4445	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,687.13610	1,650.003	18.50	0.5545	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,492.13610	1,497.503	18.50	0.4455	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,682.67320	1,645.585	18.51	0.5535	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,497.67320	1,503.085	18.51	0.4465	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,724.84280	1,735.147	19.04	0.4399	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,937.07140	1,909.596	19.04	0.5593	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,730.47140	1,740.796	19.04	0.4407	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,945.82310	1,918.297	19.03	0.5610	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,719.22310	1,729.497	19.03	0.4390	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,941.44280	1,913.947	19.04	0.5601	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												8,645,203.00	455	467,149
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13067		0.12999			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13340		0.13267			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13594		0.13519			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			1,031.42210	1,091.468	15.88	0.9304	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			32.62210	24.168	15.88	0.0696	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			383.96030	418.021	19.93	0.5426	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			385.16030	350.721	19.93	0.4574	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,006.98960	2,073.564	22.11	0.9840	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			8.18960	6.264	22.11	0.0160	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,518.60670	1,572.730	22.41	0.7946	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			251.50670	232.430	22.41	0.2054	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			888.54730	928.389	22.62	0.5998	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			621.44730	588.089	22.62	0.4002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,339.13890	2,404.459	22.20	0.9269	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			72.03890	64.159	22.20	0.0731	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,092.22850	1,131.161	18.93	0.6448	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			572.82850	537.661	18.93	0.3552	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			698.91880	726.420	20.88	0.4627	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,179.51880	1,132.920	20.88	0.5373	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,688.55370	1,742.542	16.30	0.8472	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			169.15370	149.042	16.30	0.1528	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.69010		16.62880			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.73960		16.67710			0.0000	101,709,809.60	6,076	106,385
€ / R	On	18/03/2019	Foreign Exchange Future			17.09250		17.02620			0.0000	4,273,125.00	250	36,311
€ / R	On	14/06/2019	Foreign Exchange Future			17.42320		17.35540			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.65870		17.58980			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.78800		17.71930			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			18.11020		18.03840			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.51080		18.43660			0.0000	0.00	0	0
Total € / R Future												105,982,934.60	6,326	155,901
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			627.08870	579.816	17.96	0.6329	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			215.88870	229.916	17.96	0.3671	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			117.47020	124.547	19.73	0.1912	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,330.37020	1,274.947	19.73	0.8088	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			116.20580	123.198	19.75	0.1894	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,339.10580	1,283.598	19.75	0.8106	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			118.74700	125.909	19.71	0.1930	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,321.64700	1,266.309	19.71	0.8070	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,328.71130	4,266.345	26.20	0.9890	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			5.81130	5.945	26.20	0.0110	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			262.61800	244.495	15.69	0.2359	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,288.81800	1,336.995	15.69	0.7641	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,193.34130	1,239.705	15.78	0.7351	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			307.14130	287.205	15.78	0.2649	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,186.69760	1,232.929	15.78	0.7329	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			310.49760	290.430	15.78	0.2671	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			303.80860	284.001	15.77	0.2628	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,794.63880	2,739.729	21.08	0.8382	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			170.83880	182.229	21.08	0.1618	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,586.00030	1,639.078	15.42	0.8393	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			159.80030	146.578	15.42	0.1607	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			608.86710	639.776	17.46	0.4717	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			912.66710	877.276	17.46	0.5283	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,200.00860	1,246.501	15.77	0.7372	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,167.11340	1,208.414	16.50	0.6238	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			671.71340	645.214	16.50	0.3762	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,162.23280	1,203.437	16.51	0.6221	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			676.83280	650.237	16.51	0.3779	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,157.37180	1,198.480	16.53	0.6203	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			681.97180	655.280	16.53	0.3797	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			358.81320	344.713	15.70	0.2242	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,918.61320	1,973.413	15.70	0.7758	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,598.46200	2,553.115	19.94	0.6946	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			538.26200	561.815	19.94	0.3054	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,777.18290	1,830.701	15.85	0.7456	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			427.38290	412.001	15.85	0.2544	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,336.55280	1,382.303	16.57	0.6279	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			756.75280	733.603	16.57	0.3721	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,195.72930	1,166.537	17.48	0.4660	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,131.22820	1,170.738	17.49	0.5327	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,201.92820	1,172.738	17.49	0.4673	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,138.83760	1,178.351	17.46	0.5353	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,189.53760	1,160.351	17.46	0.4647	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,135.02930	1,174.537	17.48	0.5340	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,326.31290	1,295.678	17.56	0.4510	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,351.01930	1,392.078	17.57	0.5479	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,332.61930	1,301.878	17.57	0.4521	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,347.33800	1,388.283	17.58	0.5467	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,338.93800	1,308.083	17.58	0.4533	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,354.71290	1,395.878	17.56	0.5490	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,531.45740	1,572.810	17.87	0.5461	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,564.85740	1,532.010	17.87	0.4539	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,538.98090	1,580.128	17.85	0.5481	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,552.38090	1,519.328	17.85	0.4519	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,535.21380	1,576.459	17.86	0.5471	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,558.61380	1,525.659	17.86	0.4529	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												105,982,934.60	6,326	251,537
AUS / R	On	14/12/2018	Foreign Exchange Future			10.37730		10.32300			0.0000	20,754.60	2	33,987
AUS / R	On	18/03/2019	Foreign Exchange Future			10.51810		10.46190			0.0000	0.00	0	420
AUS / R	On	14/06/2019	Foreign Exchange Future			10.65330		10.59600			0.0000	0.00	0	4,929
AUS / R	On	16/09/2019	Foreign Exchange Future			10.80270		10.74560			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.95130		10.89310			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			11.11680		11.05490			0.0000	0.00	0	0
Total AUS / R Future												20,754.60	2	39,336
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,165.52920	1,113.399	17.91	0.9302	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			18.10480	20.230	17.94	0.0684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,175.10480	1,122.929	17.94	0.9316	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			17.69030	19.771	17.96	0.0670	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,184.69030	1,132.471	17.96	0.9330	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			18.52920	20.699	17.91	0.0698	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			416.77170	448.672	14.14	0.5809	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			324.87170	300.572	14.14	0.4191	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			426.74060	459.028	14.11	0.5894	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			314.84060	290.928	14.11	0.4106	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			421.73400	453.828	14.13	0.5851	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			319.83400	295.728	14.13	0.4149	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			756.41610	723.424	15.28	0.5830	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			339.47650	363.635	15.30	0.4143	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			763.47650	730.335	15.30	0.5857	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			345.38130	369.839	15.26	0.4198	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			749.38130	716.539	15.26	0.5802	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			342.41610	366.723	15.28	0.4170	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			607.47330	585.603	14.94	0.4607	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			589.01940	624.001	14.95	0.5367	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			613.41940	591.301	14.95	0.4633	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			597.14990	632.628	14.93	0.5419	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			601.54990	579.928	14.93	0.4581	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			593.07330	628.303	14.94	0.5393	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			701.20490	737.001	15.33	0.5440	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			708.10490	685.701	15.33	0.4560	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			697.16040	732.774	15.35	0.5417	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			714.06040	691.474	15.35	0.4583	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			705.33700	741.251	15.32	0.5462	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			702.23700	679.951	15.32	0.4538	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			811.61460	847.548	15.71	0.5479	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			816.71460	790.748	15.71	0.4521	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			807.58870	843.405	15.72	0.5460	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			822.68870	796.605	15.72	0.4540	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			815.66040	851.712	15.70	0.5498	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			810.76040	784.912	15.70	0.4502	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												20,754.60	2	39,336
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.20530		11.21500			0.0000	4,482,120.00	400	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.36190		11.37170			0.0000	4,544,760.00	400	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.50350		11.51220			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.51990		11.52910			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.67240		11.68290			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.82420		11.83360			0.0000	0.00	0	0
Total CAD/ R Future												9,026,880.00	800	900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,737.05770	1,727.135	18.68	0.9929	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			2.05770	1.834	18.68	0.0071	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,727.10570	1,717.173	18.62	0.9928	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.10570	1.873	18.62	0.0072	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,747.01080	1,737.097	18.74	0.9931	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.01080	1.797	18.74	0.0069	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			794.31670	789.467	14.31	0.7522	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			152.61670	157.567	14.31	0.2478	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			787.13320	782.332	14.31	0.7489	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			155.43320	160.432	14.31	0.2511	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			801.53380	796.638	14.31	0.7556	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			149.83380	154.738	14.31	0.2444	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			952.53840	951.599	14.87	0.7230	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			240.33840	248.099	14.87	0.2770	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			945.75860	944.908	14.87	0.7203	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			243.55860	251.408	14.87	0.2797	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			959.34690	958.316	14.86	0.7256	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			237.14690	244.816	14.86	0.2744	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			752.85580	760.920	15.97	0.5621	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			603.75580	621.020	15.97	0.4379	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			748.35400	756.498	15.98	0.5599	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			609.25400	626.598	15.98	0.4401	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			743.87700	752.101	16.00	0.5576	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			614.77700	632.201	16.00	0.4424	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			865.37760	871.841	16.32	0.5606	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			722.47760	739.441	16.32	0.4394	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			861.07610	867.589	16.34	0.5587	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			728.17610	745.189	16.34	0.4413	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			869.69540	876.114	16.31	0.5626	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			716.79540	733.714	16.31	0.4374	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			976.89690	981.380	16.52	0.5620	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			833.29690	847.180	16.52	0.4380	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			972.73180	977.243	16.53	0.5603	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			839.13180	853.043	16.53	0.4397	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			981.07510	985.541	16.51	0.5637	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			827.47510	841.341	16.51	0.4363	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												9,026,880.00	800	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.69600		14.67130			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			15.02280		14.99520			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.32810		15.30080			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.66660		15.63930			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.96350		15.93220			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.65460		16.60680			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,898
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call		1,487.08020	1,507.338	17.96	0.9492	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put		25.78020	21.338	17.96	0.0508	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,477.61960	1,497.607	17.91	0.9485	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		26.31960	21.607	17.91	0.0515	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,496.55150	1,517.073	18.02	0.9498	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		25.25150	21.073	18.02	0.0502	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		917.91700	933.125	16.91	0.6553	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		402.71700	390.325	16.91	0.3447	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		929.56690	944.771	16.89	0.6602	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		394.36690	381.971	16.89	0.3398	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call		923.72710	938.934	16.90	0.6578	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put		398.52710	386.134	16.90	0.3422	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call		1,144.15760	1,159.350	17.30	0.6397	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put		573.35760	561.250	17.30	0.3603	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call		1,138.85850	1,154.040	17.31	0.6378	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put		578.05850	565.940	17.31	0.3622	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		1,149.48230	1,164.681	17.29	0.6416	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		568.68230	556.581	17.29	0.3584	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call		1,064.21410	1,079.222	18.48	0.5314	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put		1,114.91410	1,102.622	18.48	0.4686	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call		1,060.35580	1,075.336	18.49	0.5300	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put		1,121.05580	1,108.736	18.49	0.4700	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call		1,068.08740	1,083.124	18.47	0.5328	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put		1,108.78740	1,096.524	18.47	0.4672	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call		1,253.02450	1,270.175	18.67	0.5413	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put		1,270.82450	1,256.675	18.67	0.4587	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call		1,249.17780	1,266.296	18.68	0.5400	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put		1,276.97780	1,262.796	18.68	0.4600	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call		1,245.34400	1,262.429	18.69	0.5388	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put		1,283.14400	1,268.929	18.69	0.4612	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call		1,483.33910	1,508.745	19.15	0.5476	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put		1,506.53910	1,484.145	19.15	0.4524	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call		1,479.62010	1,504.991	19.16	0.5465	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put		1,512.82010	1,490.391	19.16	0.4535	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call		1,487.06910	1,512.502	19.13	0.5486	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put		1,500.26910	1,477.902	19.13	0.4514	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			2.10300	2.09280			0.0000	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12060	2.11040			0.0000	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13870	2.12820			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,867.46520	1,969.910	17.57	0.9349	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			39.46520	39.909	17.57	0.0651	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,774.98270	1,874.916	17.30	0.9270	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			46.98270	44.916	17.30	0.0730	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,961.01750	2,065.470	17.84	0.9419	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			33.01750	35.470	17.84	0.0581	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			796.66970	750.360	16.07	0.4415	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,000.27370	1,056.929	15.94	0.5961	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			696.27370	650.929	15.94	0.4039	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			949.51040	1,005.667	16.00	0.5772	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			745.51040	699.667	16.00	0.4228	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			900.66970	956.360	16.07	0.5585	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,940.78810	2,020.455	15.90	0.7491	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			458.78810	433.455	15.90	0.2509	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,872.11500	1,950.303	15.89	0.7363	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			490.11500	463.303	15.89	0.2637	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,010.86290	2,091.970	15.90	0.7616	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			428.86290	404.970	15.90	0.2384	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			203.19740		197.36000			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			2.26800		2.42260			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.31720		2.48830			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.36430		2.55150			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.40740		2.62170			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.55390		2.79030			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.62600		2.87230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			3,431.28250	1,922.099	16.09	0.9310	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			5.28250	42.099	16.09	0.0690	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			3,331.83620	1,829.548	16.02	0.9205	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			5.83620	49.548	16.02	0.0795	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			3,232.45390	1,738.102	15.94	0.9088	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			6.45390	58.102	15.94	0.0912	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			2,577.02220	1,277.392	15.77	0.6356	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			194.02220	605.392	15.77	0.3644	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	18/03/2019	Foreign Exchange Option	2.26	Call			2,497.78270	1,223.143	15.85	0.6182	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			214.78270	651.143	15.85	0.3818	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			2,659.40860	1,336.446	15.74	0.6525	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			176.40860	564.446	15.74	0.3475	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			134.54930	391.951	15.76	0.2170	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,228.20450	2,584.680	15.73	0.8045	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			113.20450	341.680	15.73	0.1955	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,138.52380	2,509.211	15.74	0.7938	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			123.52380	366.211	15.74	0.2062	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,049.54930	2,434.951	15.76	0.7830	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			2,955.04130	1,571.918	16.95	0.5396	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			738.04130	1,497.918	16.95	0.4604	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			3,083.70230	1,658.489	16.83	0.5602	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			666.70230	1,384.489	16.83	0.4398	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			3,018.82870	1,614.659	16.89	0.5498	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			701.82870	1,440.659	16.89	0.4502	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,053.61540	1,919.384	17.91	0.4588	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			3,575.80360	2,041.766	17.80	0.5574	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			972.80360	1,802.766	17.80	0.4426	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			3,515.75550	1,999.649	17.86	0.5493	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,012.75550	1,860.649	17.86	0.4507	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			3,456.61540	1,958.384	17.91	0.5412	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			3,832.76840	2,285.070	18.30	0.5472	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			1,309.76840	2,225.070	18.30	0.4528	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			3,947.50160	2,366.863	18.20	0.5611	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			1,224.50160	2,106.863	18.20	0.4389	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			3,889.73520	2,325.605	18.25	0.5541	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			1,266.73520	2,165.605	18.25	0.4459	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			1.87150		1.86110			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.89670		1.88600			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.91990		1.90920			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			3,018.19040	3,120.917	21.89	0.9889	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			7.19040	5.917	21.89	0.0111	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,918.86870	3,021.588	21.53	0.9876	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			7.86870	6.588	21.53	0.0124	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,819.62060	2,922.342	21.17	0.9861	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			8.62060	7.342	21.17	0.0139	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,358.87740	1,434.864	17.10	0.7233	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			398.87740	367.864	17.10	0.2767	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,294.80730	1,368.831	17.14	0.7054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			434.80730	401.831	17.14	0.2946	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,424.92950	1,502.842	17.06	0.7409	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			364.92950	335.842	17.06	0.2591	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,913.41070	1,989.543	16.97	0.7613	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			421.41070	390.543	16.97	0.2387	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,845.23840	1,922.320	17.05	0.7473	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			453.23840	423.319	17.05	0.2527	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,983.10610	2,058.408	16.89	0.7750	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			391.10610	359.408	16.89	0.2250	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.00080		0.14270			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.00260		0.14190			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.00410		0.14060			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			1.77140		1.76290			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.80080		1.79190			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82850		1.81930			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			9.56040		9.53470			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.68910		9.66170			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.81310		9.78530			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.95100		9.92320			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.46830		10.43280			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.63250		10.59690			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			633.50950	655.537	14.69	0.9001	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			28.80950	25.137	14.69	0.0999	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			624.59590	646.492	14.66	0.8968	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			29.89590	26.092	14.66	0.1032	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			642.45720	664.613	14.71	0.9033	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			27.75720	24.213	14.71	0.0967	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			421.45570	437.682	14.64	0.5894	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			289.75570	278.582	14.64	0.4106	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			416.34850	432.506	14.66	0.5849	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			294.64850	283.406	14.66	0.4151	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			426.60710	442.905	14.63	0.5939	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			284.90710	273.805	14.63	0.4061	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			418.67950	431.385	15.40	0.4893	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			553.37950	538.285	15.40	0.5107	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			414.96320	427.601	15.42	0.4861	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			559.66320	544.501	15.42	0.5139	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			422.43060	435.201	15.38	0.4925	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			547.13060	532.101	15.38	0.5075	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			618.20520	631.987	15.42	0.5596	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			535.00520	520.987	15.42	0.4404	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			613.76060	627.497	15.43	0.5568	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			540.56060	526.497	15.43	0.4432	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			609.34450	623.032	15.45	0.5541	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			546.14450	532.032	15.45	0.4459	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			765.25440	784.070	16.38	0.5606	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			682.45440	665.770	16.38	0.4394	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			760.99530	779.741	16.39	0.5584	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			688.19530	671.441	16.39	0.4416	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			769.53200	788.417	16.36	0.5627	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			676.73200	660.117	16.36	0.4373	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			871.27450	891.364	16.78	0.5607	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			794.37450	778.864	16.78	0.4393	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			867.08130	887.118	16.79	0.5588	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			800.18130	784.618	16.79	0.4412	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			875.48750	895.629	16.77	0.5626	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			788.58750	773.129	16.77	0.4374	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			0.00800		1.35380			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			0.02430		1.36150			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			0.03930		1.36770			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			938.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	12,520.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			838.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	12,620.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,038.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	12,420.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			215.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	13,157.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			115.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	13,257.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			315.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	13,057.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			477.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	12,807.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			377.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	12,907.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			577.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	12,707.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.28420		1.29420			0.0000	321,050.00	250	250
Total QUANTO £ / \$ Future												321,050.00	250	250
Total QUANTO £ / \$												321,050.00	250	250
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.14220		1.14410			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15220		1.15420			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16160		1.16350			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		7.65270	0.12948	7.69300			0.0000	7,926,972.77	8,000	0
Total R / ¥EN Future												7,926,972.77	8,000	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Call	0.12948	1,633.09780	1,448.342	19.12	0.3935	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Put	0.12948	2,903.09780	3,121.342	19.12	0.6065	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Call	0.12948	1,589.07570	1,406.780	19.07	0.3862	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Put	0.12948	2,959.07570	3,179.780	19.07	0.6138	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Call	0.12948	1,677.83220	1,490.637	19.17	0.4008	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Put	0.12948	2,847.83220	3,063.637	19.17	0.5992	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												7,926,972.77	8,000	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.63020		10.57610			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.78580		10.72940			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.93070		10.87390			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			1,213.07620	1,264.642	16.57	0.9816	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			6.97620	4.442	16.57	0.0184	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,203.22800	1,254.742	16.50	0.9812	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			7.12800	4.542	16.50	0.0188	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,222.92800	1,274.544	16.63	0.9820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			6.82800	4.344	16.63	0.0180	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			625.76960	662.753	15.16	0.6883	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			236.36960	216.953	15.16	0.3117	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			619.82120	656.614	15.18	0.6845	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			240.42120	220.814	15.18	0.3155	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			631.75930	668.934	15.14	0.6920	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			232.35930	213.134	15.14	0.3080	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,054.00480	1,098.031	15.07	0.7883	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			180.10480	167.331	15.07	0.2117	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,046.69880	1,090.622	15.08	0.7859	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			182.79880	169.922	15.08	0.2141	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,061.34120	1,105.471	15.07	0.7908	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			177.44120	164.771	15.07	0.2092	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			2.53190		2.49070			0.0000	10,127,600.00	4,000	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.41880		2.38010			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.31790		2.27820			0.0000	0.00	0	0
Total TRY / R Future												10,127,600.00	4,000	6,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			3.47210	5.454	26.12	0.0545	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			482.77210	443.554	26.12	0.9455	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.23640	5.154	26.25	0.0517	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			492.53640	453.253	26.25	0.9483	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.72500	5.774	25.99	0.0575	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			473.02500	433.874	25.99	0.9425	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			38.75380	45.579	23.45	0.2347	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			378.65380	346.779	23.45	0.7653	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			37.30030	43.895	23.49	0.2277	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			387.20030	355.095	23.49	0.7723	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			35.89920	42.269	23.53	0.2208	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			395.79920	363.469	23.53	0.7792	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.48660	5.489	26.70	0.0308	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,256.28660	1,217.589	26.70	0.9692	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.33370	5.306	26.70	0.0299	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,266.13370	1,227.406	26.70	0.9701	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.64470	5.679	26.70	0.0317	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,246.44470	1,207.779	26.70	0.9683	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												10,127,600.00	4,000	6,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			0.00700		21.49650			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			0.02020		8.99790			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
ZMW / R On 14/06/2019 Foreign Exchange Future			0.03120		6.44710			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 590 247 145.37	118,617	1,717,412
Total Options									2 964 728.17	42,700	9,186,757
Grand Total:									1,593,211,873.54	161,317	10,904,169