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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/11/2018 Foreign Exchange Future			14.22500		14.29030			0.0000	0.00	0	0
\$ / R On 09/11/2018 Foreign Exchange Future			14.22780		14.29290			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.23300		14.29810			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.23560		14.30120			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.23740		14.30310			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.24310		14.30870			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.24490		14.31060			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.24870		14.31430			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.25060		14.31620			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.25990		14.32550			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.26180		14.32740			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.26370		14.32920			0.0000	0.00	0	4,665
\$ / R On 05/12/2018 Foreign Exchange Future			14.27310		14.33860			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.27490		14.34040			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.27680		14.34220			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.28400		14.34940			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.28580		14.35120			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.28940		14.35480			0.0000	610,171,669.40	42,701	817,530
\$ / R On 20/12/2018 Foreign Exchange Future			14.30010		14.36560			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.30190		14.36740			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.31990		14.38550			0.0000	0.00	0	2,710

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 Future			14.32350		14.38910			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.35160		14.41710			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.37250		14.43790			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.37430		14.43970			0.0000	0.00	0	2,093
\$ / R	On	13/02/2019	Foreign Exchange Future			14.39720		14.46260			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.42410		14.48960			0.0000	0.00	0	6,096
\$ / R	On	18/03/2019	Foreign Exchange Future			14.45640		14.52190			0.0000	4,857,350.40	336	51,888
\$ / R	On	27/03/2019	Foreign Exchange Future			14.47250		14.53800			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.47610		14.54160			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.48330		14.54880			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.52630		14.59190			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.53350		14.59910			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.58950		14.65510			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.59490		14.66050			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.61480		14.68050			0.0000	9,938,064.00	680	19,241
\$ / R	On	20/06/2019	Foreign Exchange Future			14.62560		14.69130			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.64010		14.70580			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.64550		14.71120			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.64920		14.71490			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.69980		14.76560			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.70160		14.76740			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.72360		14.78940			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.75490		14.82080			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.76040		14.82630			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.76590		14.83190			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.78620		14.85220			0.0000	7,038,231.20	476	16,395
\$ / R	On	30/09/2019	Foreign Exchange Future			14.81200		14.87810			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.81570		14.88180			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.86910		14.93540			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.92670		14.99330			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.93280		14.99940			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.95510		15.02180			0.0000	0.00	0	9,870
\$ / R	On	31/12/2019	Foreign Exchange Future			14.99170		15.05850			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.99580		15.06250			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.05470		15.12150			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.11780		15.18460			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.14620		15.21310			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.18080		15.24770			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.23570		15.30260			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.30480		15.37180			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.32510		15.39220			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.41860		15.48580			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.51620		15.58350			0.0000	0.00	0	0
Total \$ / R Future												632,005,315.00	44,193	1,034,026
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			431.92470	365.000	19.38	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
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1.62470	0.000	19.38	0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,519.71760	2,585.000	19.38	1.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			0.01760	0.000	19.38	0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.00000	0.000	19.38	0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,390.30000	2,325.000	19.38	1.0000	0.00	0	0
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Put			214.61510	235.500	22.07	0.6947	0.00	0	20,000
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Call			107.51510	63.300	22.07	0.3053	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			598.04580	643.115	20.70	0.9179	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			36.14580	16.115	20.70	0.0821	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,148.50210	1,209.457	24.49	0.9763	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			9.70210	5.057	24.49	0.0237	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			182.02600	133.392	19.17	0.4151	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			220.82600	237.792	19.17	0.5849	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			322.77930	348.148	19.71	0.7081	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			123.97930	83.749	19.71	0.2919	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			510.85930	548.961	20.71	0.8282	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			73.95930	46.361	20.71	0.1718	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			494.66480	531.833	20.64	0.8193	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			77.76480	49.233	20.64	0.1807	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			50.44590	29.276	21.26	0.1159	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			637.34590	681.876	21.26	0.8841	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			383.28180	320.422	18.10	0.7091	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			80.18180	83.022	18.10	0.2909	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			543.75520	583.674	20.86	0.8449	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			66.85520	41.074	20.86	0.1551	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			216.91090	233.673	19.17	0.5625	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			200.01090	151.073	19.17	0.4375	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.04600	0.031	32.04	0.0002	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,633.14600	2,567.431	32.04	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,473.11950	3,407.412	40.96	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.01950	0.012	40.96	0.0001	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			5.06280	3.255	20.45	0.0176	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,088.16280	1,020.655	20.45	0.9824	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			601.29900	643.343	20.48	0.8422	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			69.99900	46.443	20.48	0.1578	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			464.43480	499.328	19.84	0.7705	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			103.13480	72.428	19.84	0.2295	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			664.41080	709.190	20.86	0.8549	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			65.01080	44.090	20.86	0.1451	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			190.97370	206.442	18.39	0.4648	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			295.27370	245.142	18.39	0.5352	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			446.01600	480.915	19.92	0.7110	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			142.21600	111.515	19.92	0.2890	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,027.63560	1,082.186	22.01	0.9255	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			33.83560	22.786	22.01	0.0745	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			273.47600	298.359	18.68	0.5264	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			278.97600	238.259	18.68	0.4736	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			567.54690	608.625	20.18	0.7438	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			133.04690	108.525	20.18	0.2562	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			30.46390	29.027	17.51	0.0949	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			897.86390	830.827	17.51	0.9051	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			326.81620	283.193	18.56	0.5176	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			247.61620	269.493	18.56	0.4824	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			272.87640	297.789	18.73	0.5109	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			302.07640	261.489	18.73	0.4891	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,338.06260	1,271.454	18.83	0.9718	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			1.53490	1.450	27.95	0.0045	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,374.87780	2,439.322	25.39	0.9904	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			4.07780	3.022	25.39	0.0096	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			130.87610	108.592	20.47	0.2459	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			575.71880	518.987	17.84	0.7434	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			96.51880	105.287	17.84	0.2566	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			83.76930	91.294	17.75	0.2312	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			612.96930	554.994	17.75	0.7688	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,982.33490	3,047.750	27.95	0.9955	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			8.86260	7.754	18.83	0.0282	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			172.37990	188.115	18.26	0.3839	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			421.57990	371.815	18.26	0.6161	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			606.09670	648.758	20.40	0.7468	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			135.29670	112.458	20.40	0.2532	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			621.67610	664.892	20.47	0.7541	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,169.01850	1,224.090	22.06	0.8890	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			57.61850	47.190	22.06	0.1110	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			141.05290	121.084	20.52	0.2461	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			700.65290	746.184	20.52	0.7539	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			335.58380	297.092	18.63	0.4979	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			295.18380	322.192	18.63	0.5021	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			570.25010	517.819	17.89	0.7042	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			129.85010	142.919	17.89	0.2958	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,036.39080	1,089.114	21.64	0.8572	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			76.79080	64.014	21.64	0.1428	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			517.44350	556.137	19.74	0.6599	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			209.64350	182.937	19.74	0.3401	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,394.12580	1,450.954	22.46	0.9025	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			53.52580	44.954	22.46	0.0975	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			620.93010	568.106	17.66	0.7160	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			131.53010	144.106	17.66	0.2840	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			857.15420	905.318	20.81	0.7873	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			126.55420	109.318	20.81	0.2127	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			77.88150	85.315	17.28	0.1938	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			777.28150	719.315	17.28	0.8062	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			708.19170	752.507	20.28	0.7288	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 Option	14.89	Call			169.39170	148.307	20.28	0.2712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			18.12720	17.789	16.72	0.0529	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,606.29010	2,540.674	22.75	0.9962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			1.49010	1.274	22.75	0.0038	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			59.02050	63.215	17.15	0.1488	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			913.82050	852.615	17.15	0.8512	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,356.94340	2,291.194	21.32	0.9945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			2.14340	1.793	21.32	0.0055	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,611.76960	1,544.993	17.02	0.9811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			6.96960	5.593	17.02	0.0189	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,456.65080	2,390.961	21.89	0.9952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			1.85080	1.562	21.89	0.0048	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			511.69740	548.902	19.45	0.6244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			256.49740	228.302	19.45	0.3756	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			402.85320	435.148	18.94	0.5550	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			317.65320	284.548	18.94	0.4450	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			242.48510	263.746	18.21	0.4136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			467.28510	423.146	18.21	0.5864	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			518.45600	555.936	19.48	0.6283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			253.25600	225.336	19.48	0.3717	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			609.63060	650.550	19.88	0.6757	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			214.43060	189.950	19.88	0.3243	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			504.97480	541.903	19.42	0.6205	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			259.77480	231.303	19.42	0.3795	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,378.76390	1,435.103	22.42	0.8891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			63.56390	54.503	22.42	0.1109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,337.00780	2,271.244	21.20	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			2.20780	1.844	21.20	0.0057	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,161.39870	1,096.413	16.85	0.9250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			26.59870	27.013	16.85	0.0750	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			118.08460	129.197	17.59	0.2546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			692.88460	638.597	17.59	0.7454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,257.28750	2,191.465	20.74	0.9936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			2.48750	2.065	20.74	0.0064	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			922.37400	971.658	21.03	0.7928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			127.17400	111.058	21.03	0.2072	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			685.65970	631.622	17.60	0.7412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			120.85970	132.222	17.60	0.2588	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			956.47920	894.358	17.10	0.8667	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			51.67920	54.958	17.10	0.1333	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,406.28820	1,462.928	22.50	0.8931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			61.08820	52.328	22.50	0.1069	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,224.88690	1,279.317	21.97	0.8636	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			79.68690	68.717	21.97	0.1364	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			339.46300	367.916	18.61	0.5065	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			364.26300	327.316	18.61	0.4935	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,680.99960	1,614.384	17.42	0.9833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			6.19960	4.984	17.42	0.0167	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			752.24910	696.046	17.44	0.7786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			97.44910	106.646	17.44	0.2214	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			808.26420	855.119	20.66	0.7564	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			153.06420	134.520	20.66	0.2436	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,207.04200	1,261.223	21.91	0.8602	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			81.84200	70.623	21.91	0.1398	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			744.67910	688.706	17.46	0.7745	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			99.87910	109.306	17.46	0.2255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,684.73860	1,742.718	22.86	0.9300	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			39.53860	32.118	22.86	0.0700	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,157.69320	2,091.784	20.17	0.9925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			2.89320	2.384	20.17	0.0075	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			350.18250	379.741	18.67	0.5155	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			354.98250	319.141	18.67	0.4845	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			573.85610	613.485	19.73	0.6580	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			228.65610	202.885	19.73	0.3420	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,107.92300	2,041.965	19.88	0.9918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			3.12300	2.565	19.88	0.0082	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			484.36670	439.273	18.16	0.6004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			229.56670	249.873	18.16	0.3996	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			367.33960	397.818	18.76	0.5289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			342.13960	307.218	18.76	0.4711	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,415.60130	1,349.432	16.56	0.9675	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			10.80130	10.032	16.56	0.0325	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			714.82460	659.796	17.53	0.7581	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			110.02460	120.396	17.53	0.2419	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			830.89100	771.864	17.26	0.8171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			76.09100	82.464	17.26	0.1829	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			646.24180	688.406	20.03	0.6927	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			201.04180	177.806	20.03	0.3073	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			450.63110	407.454	18.27	0.5723	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			255.83110	278.054	18.27	0.4277	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,189.25520	1,243.183	21.86	0.8568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			84.05520	72.583	21.86	0.1432	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			403.22380	362.974	18.43	0.5303	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			298.42380	323.574	18.43	0.4697	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,070.69800	1,006.703	16.96	0.9023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			35.89800	37.303	16.96	0.0977	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			456.13560	412.636	18.25	0.5770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			251.33560	273.236	18.25	0.4230	384,169.39	1,406	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,600.53510	1,658.028	22.78	0.9201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			45.33510	37.428	22.78	0.0799	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,817.11660	1,875.829	22.99	0.9433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			31.91660	25.229	22.99	0.0567	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,544.84270	1,602.005	22.73	0.9128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			49.64270	41.406	22.73	0.0872	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,305.88660	1,361.370	22.21	0.8777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			70.68660	60.770	22.21	0.1223	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,324.03250	1,379.737	22.26	0.8807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			68.83250	59.137	22.26	0.1193	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			429.09020	387.207	18.34	0.5536	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			274.29020	297.807	18.34	0.4464	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,221.87410	2,282.558	23.36	0.9708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			16.67410	11.958	23.36	0.0292	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			118.96460	103.694	21.17	0.1953	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			964.16460	1,014.294	21.17	0.8047	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			237.60880	211.046	19.64	0.3529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			552.80880	591.646	19.64	0.6471	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			881.13680	929.535	20.90	0.7804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			135.93680	118.935	20.90	0.2196	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,433.91230	1,490.844	22.58	0.8969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			58.71230	50.244	22.58	0.1031	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			408.30400	367.725	18.41	0.5349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			293.50400	318.325	18.41	0.4651	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,233.83170	1,288.384	22.00	0.8652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			78.63170	67.784	22.00	0.1348	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,320.12840	1,254.192	16.67	0.9547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			15.32840	14.792	16.67	0.0453	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			294.72000	263.393	19.12	0.4196	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			439.92000	473.993	19.12	0.5804	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,061.75480	997.879	16.97	0.8998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			36.95480	38.479	16.97	0.1002	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			767.51280	710.861	17.41	0.7865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			92.71280	101.461	17.41	0.2135	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			472.93210	428.473	18.20	0.5910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			238.13210	259.073	18.20	0.4090	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,109.99070	1,162.713	21.62	0.8404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			94.79070	82.113	21.62	0.1596	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,912.56570	1,971.781	23.07	0.9514	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			27.36570	21.182	23.07	0.0486	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,788.61940	1,847.177	22.96	0.9407	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			33.41940	26.577	22.96	0.0593	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,653.61270	2,715.914	23.75	0.9860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			8.41270	5.314	23.75	0.0140	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			111.27850	96.816	21.30	0.1841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,006.47850	1,057.416	21.30	0.8159	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			217.20600	192.473	19.85	0.3277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			602.40600	643.073	19.85	0.6723	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,456.68060	2,518.307	23.57	0.9804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			11.48060	7.707	23.57	0.0196	0.00	0	13,150

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	14.90	Call			176.61670	155.737	20.33	0.2754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			721.81670	766.337	20.33	0.7246	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			50.39740	42.104	22.72	0.0885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,535.59740	1,592.704	22.72	0.9115	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,874.30490	1,933.321	23.04	0.9483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			29.10490	22.721	23.04	0.0517	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			291.04410	260.009	19.15	0.4155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			446.24410	480.609	19.15	0.5845	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			337.94770	303.333	18.79	0.4667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			373.14770	403.933	18.79	0.5333	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			104.08680	90.393	21.43	0.1735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,049.28680	1,100.993	21.43	0.8265	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			379.00040	410.089	18.82	0.5377	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			333.80040	299.490	18.82	0.4623	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			378.52740	339.917	18.52	0.5072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			323.72740	350.517	18.52	0.4928	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			609.13090	558.036	17.80	0.6928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			154.33090	168.636	17.80	0.3072	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,163.50190	2,223.929	23.31	0.9678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			18.30190	13.329	23.31	0.0322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,314.95320	1,370.548	22.24	0.8792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			69.75320	59.948	22.24	0.1208	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			683.65010	727.016	20.18	0.7090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			188.45010	166.416	20.18	0.2910	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			139.60460	122.239	20.84	0.2247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			864.80460	912.839	20.84	0.7753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			137.75880	120.577	20.87	0.2221	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			872.95880	921.177	20.87	0.7779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			141.47440	123.924	20.82	0.2273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			856.67440	904.524	20.82	0.7727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,637.86510	1,695.575	22.82	0.9246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			42.66510	34.975	22.82	0.0754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,716.07410	2,650.501	23.38	0.9968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			1.27410	1.101	23.38	0.0032	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,891.14850	2,954.462	24.36	0.9898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			5.94850	3.862	24.36	0.0102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,405.99580	1,339.842	16.57	0.9664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			11.19580	10.442	16.57	0.0336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			24.99790	25.256	16.83	0.0709	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,179.79790	1,114.656	16.83	0.9291	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			714.12490	758.418	20.30	0.7215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			178.92490	157.818	20.30	0.2785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			4.62180	3.742	18.45	0.0123	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,859.42180	1,793.142	18.45	0.9877	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			171.37610	187.113	17.89	0.3299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			576.17610	526.513	17.89	0.6701	0.00	0	39,589

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		123.67730	135.295	17.62	0.2631	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		678.47730	624.696	17.62	0.7369	0.00	0	3,068
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		12.89890	12.222	16.61	0.0385	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,367.69890	1,301.622	16.61	0.9615	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		29.15560	29.829	16.88	0.0814	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,133.95560	1,069.229	16.88	0.9186	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		800.27200	846.966	20.63	0.7536	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		155.07200	136.366	20.63	0.2464	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,978.62090	1,912.513	19.14	0.9899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		3.82090	3.113	19.14	0.0101	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		676.10690	719.235	20.15	0.7058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		190.90690	168.635	20.15	0.2942	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,730.50800	1,663.996	17.71	0.9847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		5.70800	4.596	17.71	0.0153	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		189.59020	206.810	17.98	0.3529	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		544.39020	496.210	17.98	0.6471	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		1,272.92720	1,207.189	16.72	0.9471	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		635.36790	584.733	17.66	0.6874	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		169.76790	184.633	17.66	0.3126	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		1,057.33600	1,108.529	21.18	0.8083	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		122.93600	108.629	21.18	0.1917	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		200.24280	178.870	20.11	0.2923	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		734.64280	778.770	20.11	0.7077	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		406.67500	367.781	18.36	0.5129	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		341.07500	367.681	18.36	0.4871	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		564.35220	602.506	19.42	0.6272	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		271.75220	244.405	19.42	0.3728	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		29.77720	33.940	16.80	0.0847	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,197.17720	1,135.840	16.80	0.9153	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		627.14570	667.575	19.68	0.6579	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		244.54570	219.475	19.68	0.3421	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,107.72010	1,047.240	16.89	0.8927	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		40.32010	45.340	16.89	0.1073	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		328.55540	352.117	17.95	0.4464	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		494.05540	452.017	17.95	0.5536	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		478.80270	437.508	17.99	0.5417	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		343.30270	367.608	17.99	0.4583	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,570.06350	2,632.964	24.19	0.9572	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		25.56350	22.864	24.19	0.0428	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		225.30130	204.274	19.87	0.3005	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		799.80130	844.374	19.87	0.6995	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,408.87960	1,346.752	16.61	0.9356	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		23.37960	26.852	16.61	0.0644	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		160.84870	174.599	17.26	0.2807	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		746.34870	694.499	17.26	0.7193	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,206.59430	3,270.723	25.15	0.9789	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			12.09430	10.623	25.15	0.0211	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			20.18300	21.746	16.59	0.0531	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,509.28300	1,445.246	16.59	0.9469	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			25.11310	24.681	17.43	0.0508	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,782.21310	1,716.281	17.43	0.9492	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			800.11540	839.900	19.40	0.6260	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			358.01540	332.400	19.40	0.3740	0.00	0	4,000
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			48.87410	50.409	16.57	0.0908	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,536.77410	1,472.909	16.57	0.9092	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			984.75330	1,028.642	19.97	0.6833	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			294.45330	272.942	19.97	0.3167	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			39.94590	39.189	16.85	0.0721	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,689.64590	1,623.489	16.85	0.9279	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,493.22680	1,431.715	16.62	0.8996	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			53.52680	57.415	16.62	0.1004	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			486.03600	514.558	18.28	0.4840	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			545.73600	508.858	18.28	0.5160	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			632.76020	591.543	17.96	0.5726	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			393.06020	417.243	17.96	0.4274	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,253.35910	1,301.690	20.72	0.7504	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			223.05910	205.990	20.72	0.2496	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			607.52830	567.388	18.04	0.5567	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			417.82830	443.088	18.04	0.4433	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			982.31520	1,024.922	19.83	0.6581	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			344.91520	322.122	19.83	0.3419	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			64.42040	64.948	16.73	0.0978	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,724.02040	1,659.048	16.73	0.9022	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,571.24520	1,508.728	16.59	0.8776	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			81.64520	84.628	16.59	0.1224	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			711.30050	671.620	18.09	0.5676	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			471.70050	497.520	18.09	0.4324	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,130.13180	1,174.199	20.10	0.6732	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			349.73180	328.299	20.10	0.3268	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			619.25310	651.218	18.59	0.5045	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			588.85310	555.318	18.59	0.4955	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			736.27710	695.619	18.00	0.5814	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			446.67710	471.519	18.00	0.4186	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,414.23060	1,462.249	20.83	0.7351	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			273.83060	256.349	20.83	0.2649	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			348.73170	329.183	20.43	0.3073	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,494.79630	1,436.205	16.71	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			122.89630	129.805	16.71	0.1612	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,893.97860	2,951.423	23.40	0.8851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			115.87860	107.823	23.40	0.1149	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,156.28450	1,103.393	17.09	0.7401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			234.38450	246.993	17.09	0.2599	0.00	0	9,570

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			598.06210	566.309	18.80	0.4759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			726.16210	759.909	18.80	0.5241	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,990.56040	2,042.590	21.83	0.8009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			212.46040	198.990	21.83	0.1991	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,353.50550	1,296.978	16.86	0.8018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			161.60550	170.578	16.86	0.1982	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,342.54780	1,388.693	20.47	0.6959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			344.44780	325.093	20.47	0.3041	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,227.18480	1,172.876	17.00	0.7637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			205.28480	216.476	17.00	0.2363	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			949.19400	988.594	19.45	0.5987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			481.09400	454.994	19.45	0.4013	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			797.74100	757.044	17.99	0.5867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			475.84100	500.644	17.99	0.4133	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			448.40870	423.992	19.66	0.3792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,026.50870	1,067.592	19.66	0.6208	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			679.74540	644.020	18.42	0.5238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			607.84540	637.620	18.42	0.4762	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			539.86890	510.855	19.11	0.4397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			827.96890	864.455	19.11	0.5603	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,593.12320	1,642.017	21.07	0.7421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			285.02320	268.417	21.07	0.2579	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,300.62570	1,244.981	16.92	0.7864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			178.72570	188.581	16.92	0.2136	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			693.03790	656.723	18.37	0.5312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			591.13790	620.323	18.37	0.4688	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,718.27470	1,767.850	21.34	0.7623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			260.17470	244.250	21.34	0.2377	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			392.46720	370.982	20.07	0.3398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,180.56720	1,224.582	20.07	0.6602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,113.44760	1,156.356	19.89	0.6438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			415.34760	392.756	19.89	0.3562	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			956.12310	995.678	19.47	0.6008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			478.02310	452.078	19.47	0.3992	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			390.02060	368.644	20.09	0.3380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,188.12060	1,232.244	20.09	0.6620	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			387.59380	366.322	20.11	0.3362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,195.69380	1,239.922	20.11	0.6638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,737.23730	2,671.019	17.55	0.9756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			15.33730	14.619	17.55	0.0244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,485.78040	2,419.756	17.34	0.9628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			23.88040	23.356	17.34	0.0372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,031.74170	2,965.085	17.93	0.9849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.84170	8.685	17.93	0.0151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,195.55860	4,129.658	22.25	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.65860	3.258	22.25	0.0051	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			876.67240	832.989	17.73	0.6255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			404.77240	426.589	17.73	0.3745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			624.78210	655.338	18.48	0.4836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			666.68210	631.738	18.48	0.5164	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,832.01550	1,768.452	16.77	0.9003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			70.11550	72.052	16.77	0.0997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			191.69230	202.206	16.96	0.2248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,263.59230	1,208.606	16.96	0.7752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			928.52030	967.448	19.39	0.5925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			490.42030	463.848	19.39	0.4075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,098.77630	1,141.382	19.85	0.6401	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			420.67630	397.782	19.85	0.3599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,795.70010	2,729.468	17.60	0.9779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			13.80010	13.068	17.60	0.0221	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,287.79870	1,333.261	20.34	0.6844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			359.69870	339.661	20.34	0.3156	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			526.64850	553.452	18.16	0.4388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			748.54850	709.852	18.16	0.5612	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,054.83490	1,004.206	17.22	0.7033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			282.93490	297.807	17.22	0.2967	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,097.67610	2,032.637	17.01	0.9320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			45.77610	46.237	17.01	0.0680	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			985.75900	938.372	17.41	0.6749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			323.85900	341.972	17.41	0.3251	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,256.26250	1,201.406	16.97	0.7729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			194.36250	205.006	16.97	0.2271	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			961.93640	915.320	17.47	0.6645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			340.03640	358.920	17.47	0.3355	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,076.90490	1,119.044	19.79	0.6344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			428.80490	405.444	19.79	0.3656	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,358.32190	1,404.659	20.51	0.6991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			340.22190	321.059	20.51	0.3009	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			684.15070	648.229	18.40	0.5262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			602.25070	631.829	18.40	0.4738	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,619.65660	1,557.975	16.58	0.8667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			97.75660	101.575	16.58	0.1333	142,814.03	1,406	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,060.52860	1,995.648	16.98	0.9282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			48.62860	49.248	16.98	0.0718	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			904.38310	859.715	17.65	0.6385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			382.48310	403.315	17.65	0.3615	567,061.03	1,406	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			758.17400	719.072	18.13	0.5663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			516.27400	542.672	18.13	0.4337	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,689.96380	2,746.463	23.05	0.8705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			131.86380	122.864	23.05	0.1295	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,295.57660	1,341.134	20.36	0.6861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			357.47660	337.534	20.36	0.3139	0.00	0	108

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	Put		2,699.18280	2,755.729	23.07	0.8712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		131.08280	122.129	23.07	0.1288	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,707.20510	1,644.657	16.66	0.8816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		85.30510	88.257	16.66	0.1184	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,643.01050	1,692.387	21.19	0.7502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		274.91050	258.787	21.19	0.2498	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,082.86710	3,141.498	23.83	0.8955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		104.76710	97.898	23.83	0.1045	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		645.64930	611.769	18.57	0.5043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		653.74930	685.369	18.57	0.4957	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,454.14390	1,501.588	20.74	0.7177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		316.04390	297.988	20.74	0.2823	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,254.38980	2,308.371	22.30	0.8314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		176.28980	164.771	22.30	0.1686	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		536.42140	507.573	19.13	0.4375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		834.52140	871.173	19.13	0.5625	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,844.60810	1,895.386	21.57	0.7812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		236.50810	221.786	21.57	0.2188	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,689.58270	1,627.200	16.65	0.8787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		87.68270	90.800	16.65	0.1213	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		724.95930	687.257	18.25	0.5486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		553.05930	580.857	18.25	0.4514	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,734.97880	1,784.718	21.37	0.7649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		256.87880	241.118	21.37	0.2351	339,011.77	1,406	11,406
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,519.05710	1,460.154	16.68	0.8446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		117.15710	123.754	16.68	0.1554	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		633.42610	600.080	18.63	0.4971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		671.52610	703.680	18.63	0.5029	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,330.69830	1,274.544	16.89	0.7952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		168.79830	178.144	16.89	0.2048	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,415.37740	1,357.894	16.79	0.8187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		143.47740	151.494	16.79	0.1813	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		658.09930	623.678	18.52	0.5115	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		636.19930	667.278	18.52	0.4885	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,087.98930	1,036.587	17.17	0.7157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		266.08930	280.187	17.17	0.2843	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		532.99910	504.316	19.15	0.4353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		841.09910	877.916	19.15	0.5647	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,576.58780	1,625.320	21.04	0.7394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		288.48780	271.720	21.04	0.2606	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		564.61180	534.414	18.97	0.4553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		782.71180	818.014	18.97	0.5447	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		529.59510	501.080	19.16	0.4331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		847.69510	884.680	19.16	0.5669	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,060.17520	2,112.759	21.96	0.8095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		202.07520	189.159	21.96	0.1905	0.00	0	134,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,634.75340	2,690.975	22.96	0.8662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			136.65340	127.375	22.96	0.1338	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,708.40900	2,765.000	23.08	0.8719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			130.30900	121.400	23.08	0.1281	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,101.43850	1,049.734	17.16	0.7207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			259.53850	273.333	17.16	0.2793	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			882.15810	838.277	17.71	0.6281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			400.25810	421.877	17.71	0.3719	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,563.87950	3,623.073	25.02	0.9156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			85.77950	79.473	25.02	0.0844	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,028.79330	979.846	17.28	0.6930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			296.89330	313.446	17.28	0.3070	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			442.71540	418.598	19.70	0.3752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,040.81540	1,082.198	19.70	0.6248	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			423.36900	400.318	19.83	0.3618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,091.46900	1,133.919	19.83	0.6382	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,828.80950	2,885.965	23.29	0.8807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			120.70950	112.365	23.29	0.1193	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,579.74280	2,635.676	22.87	0.8617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			141.64280	132.076	22.87	0.1383	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			439.89510	415.925	19.72	0.3733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,047.99510	1,089.525	19.72	0.6267	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,952.45190	4,011.993	25.97	0.9279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			74.35190	68.393	25.97	0.0721	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,236.57560	2,290.438	22.27	0.8295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			178.47560	166.838	22.27	0.1705	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			465.94430	440.617	19.55	0.3911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			984.04430	1,024.217	19.55	0.6089	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,588.89730	2,644.878	22.88	0.8625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			140.79730	131.278	22.88	0.1375	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,191.41270	1,137.801	17.05	0.7520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			219.51270	231.401	17.05	0.2480	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,576.42360	1,516.821	16.62	0.8577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			104.52360	110.421	16.62	0.1423	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,074.64640	1,023.553	17.19	0.7108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			272.74640	287.153	17.19	0.2892	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,326.83170	1,372.783	20.43	0.6927	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			32.26890	32.945	17.05	0.0493	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,360.26890	2,295.445	17.05	0.9507	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			934.51720	889.928	17.67	0.6392	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			396.51720	417.428	17.67	0.3608	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			688.48280	653.676	18.52	0.5165	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			650.48280	681.176	18.52	0.4835	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			835.48720	794.398	18.02	0.5897	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			493.88720	518.298	18.02	0.4103	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			810.58930	770.503	18.10	0.5774	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		518.98930	544.403	18.10	0.4226	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,569.21360	1,617.008	20.94	0.7240	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		320.81360	303.108	20.94	0.2760	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,284.30010	1,328.866	20.26	0.6692	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		395.90010	374.966	20.26	0.3308	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		109.43290	113.738	16.68	0.1403	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,651.03290	1,589.838	16.68	0.8597	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		755.53000	789.173	18.85	0.5212	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		627.13000	595.273	18.85	0.4788	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		120.28680	125.199	16.64	0.1500	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,619.08680	1,558.499	16.64	0.8500	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,030.00960	1,068.474	19.41	0.5770	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		581.90960	554.774	19.41	0.4230	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,448.11210	1,493.461	20.36	0.6682	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		437.21210	416.961	20.36	0.3318	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,726.19430	1,774.663	20.97	0.7157	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,800.71500	1,740.126	16.61	0.8594	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		135.92020	141.677	16.66	0.1534	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		254.53380	266.447	17.06	0.2456	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,363.63380	1,309.947	17.06	0.7544	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		935.02440	893.964	17.97	0.5981	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		535.92440	560.463	17.97	0.4019	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		121.61500	126.626	16.61	0.1406	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		365.29430	348.163	20.97	0.2843	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		901.30530	936.636	19.03	0.5366	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		660.40530	630.136	19.03	0.4634	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		910.16070	869.971	18.06	0.5870	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		561.06070	586.471	18.06	0.4130	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,735.02020	1,675.177	16.66	0.8466	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,002.59500	962.860	18.05	0.5953	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		597.49500	623.360	18.05	0.4047	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,611.42830	1,657.334	20.57	0.6675	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		476.52830	456.834	20.57	0.3325	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		1,027.27320	986.752	17.97	0.6055	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		572.17320	597.252	17.97	0.3945	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,813.10820	1,753.466	16.54	0.8385	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		158.00820	163.966	16.54	0.1615	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,046.23650	1,083.214	19.28	0.5490	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		691.33650	662.714	19.28	0.4510	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,898.78690	1,946.995	21.14	0.7118	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		403.88690	386.494	21.14	0.2882	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		189.80530	198.011	16.72	0.1856	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,704.90530	1,647.511	16.72	0.8144	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		39.20420	37.867	15.38	0.0508	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,559.70420	2,492.767	15.38	0.9492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,451.72000	2,387.668	15.44	0.9343	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	12.28	Put		51.22000	52.868	15.44	0.0657	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		793.08330	824.574	18.59	0.4646	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		893.58330	859.374	18.59	0.5354	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,045.79720	1,985.231	16.13	0.8749	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		675.31730	703.805	18.25	0.4247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		680.71720	709.351	18.27	0.4266	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		990.43850	953.080	18.24	0.5773	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		669.93850	698.280	18.24	0.4227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		872.92930	839.331	18.67	0.5261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		822.42930	854.531	18.67	0.4739	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		985.81730	948.605	18.25	0.5753	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		207.95820	200.578	23.82	0.1540	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,119.88490	1,157.847	19.41	0.5559	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		700.38490	672.647	19.41	0.4441	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		702.53540	731.746	18.33	0.4343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		963.03540	926.546	18.33	0.5657	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		981.21720	944.151	18.27	0.5734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		466.28130	447.840	20.87	0.3169	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,846.39570	1,788.579	16.50	0.8354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		165.89570	173.779	16.50	0.1646	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,240.02230	1,193.556	17.45	0.6728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		439.52230	458.756	17.45	0.3272	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,487.45820	3,545.778	23.82	0.8460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		551.56760	529.804	20.25	0.3657	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		481.62240	504.371	17.62	0.3473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,182.12240	1,139.171	17.62	0.6527	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,722.36380	1,768.966	20.74	0.6734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		482.86380	463.766	20.74	0.3266	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,785.78130	1,833.040	20.87	0.6831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		419.72720	437.351	17.38	0.3172	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,438.69680	1,481.963	20.13	0.6246	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		569.19680	546.763	20.13	0.3754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,667.24380	1,611.115	16.81	0.7940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		226.74380	236.315	16.81	0.2060	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,491.06760	1,535.004	20.25	0.6343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		798.50740	767.254	18.97	0.4918	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,861.88020	1,803.821	16.47	0.8388	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		161.38020	169.021	16.47	0.1612	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		197.31000	206.859	16.70	0.1868	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,747.81000	1,691.659	16.70	0.8132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,270.22720	1,222.151	17.38	0.6828	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		115.29720	120.431	16.13	0.1251	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,628.56690	1,674.143	20.54	0.6583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		509.06690	488.943	20.54	0.3417	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,999.11380	3,932.577	18.00	0.9894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		8.61380	7.777	18.00	0.0106	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			938.00740	972.454	18.97	0.5082	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			882.05560	914.875	18.80	0.4878	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			853.35560	820.475	18.80	0.5122	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,812.38080	2,864.626	22.45	0.7978	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			283.68080	270.226	22.45	0.2022	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,049.85390	2,097.871	21.26	0.7093	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			435.65390	417.971	21.26	0.2907	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,082.41930	1,042.895	18.04	0.6022	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			626.61930	652.795	18.04	0.3978	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,761.86670	1,808.143	20.75	0.6683	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			507.66670	488.243	20.75	0.3317	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,106.98970	1,066.726	17.96	0.6117	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			601.18970	626.626	17.96	0.3883	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			174.63300	182.318	16.44	0.1669	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,880.43300	1,822.418	16.44	0.8331	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,179.70550	1,218.100	19.50	0.5592	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			715.50550	688.200	19.50	0.4408	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			225.65010	235.700	16.73	0.1998	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,746.85010	1,691.200	16.73	0.8002	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,568.60580	1,515.385	17.01	0.7543	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			303.70580	316.185	17.01	0.2457	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,149.43600	2,197.881	21.39	0.7184	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			424.33600	407.081	21.39	0.2816	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,208.43520	2,256.033	21.36	0.7053	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			474.03520	455.833	21.36	0.2947	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,172.72330	1,133.316	18.01	0.6097	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			657.12330	683.516	18.01	0.3903	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,919.66070	1,966.408	20.90	0.6672	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			747.68530	721.416	19.69	0.4331	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			545.26070	526.208	20.90	0.3328	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,197.22020	1,157.137	17.93	0.6187	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			631.62020	657.337	17.93	0.3813	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			191.39340	199.841	16.27	0.1707	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,956.99340	1,899.641	16.27	0.8293	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,322.08530	1,361.616	19.69	0.5669	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			262.57640	274.389	16.79	0.2123	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,789.97640	1,735.989	16.79	0.7877	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			791.46770	821.374	18.38	0.4270	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,100.86770	1,064.974	18.38	0.5730	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,091.71740	2,137.787	21.11	0.6819	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			531.11740	511.387	21.11	0.3181	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,081.95280	2,128.268	21.05	0.6693	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			572.75280	553.168	21.05	0.3307	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,253.66050	1,214.040	18.00	0.6161	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			682.86050	709.140	18.00	0.3839	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,278.13640	1,237.877	17.93	0.6246	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			657.33640	682.977	17.93	0.3754	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,380.40000	2,428.163	21.51	0.7054	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			501.20000	483.063	21.51	0.2946	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			208.27560	216.930	16.21	0.1742	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,029.07560	1,971.830	16.21	0.8258	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,468.16330	1,508.926	19.89	0.5759	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			768.96330	743.826	19.89	0.4241	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			300.74190	312.650	16.84	0.2228	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,837.04190	1,783.050	16.84	0.7772	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,439.65860	4,495.472	25.09	0.8381	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			271.55860	261.372	25.09	0.1619	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,731.69810	1,774.791	20.33	0.6103	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			713.89810	690.991	20.33	0.3897	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,825.90930	2,874.980	22.08	0.7400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			448.10930	431.180	22.08	0.2600	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,118.34290	4,051.470	16.87	0.9827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			368.00420	379.886	17.04	0.2505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,773.57210	1,719.125	17.02	0.7527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			361.37210	372.925	17.02	0.2473	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			639.32620	664.699	17.81	0.3621	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,124.71780	4,177.778	24.35	0.8206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			306.91780	293.978	24.35	0.1794	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,766.88100	1,712.594	17.03	0.7511	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			364.68100	376.394	17.03	0.2489	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,760.20420	1,706.086	17.04	0.7495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			269.73550	254.545	25.39	0.1548	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,087.26820	4,140.284	24.28	0.8190	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			309.46820	296.484	24.28	0.1810	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,770.78720	3,823.374	23.67	0.8043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			332.98720	319.574	23.67	0.1957	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,351.52620	1,310.899	17.81	0.6379	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,379.82040	1,418.527	19.64	0.5496	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,180.56370	3,230.797	22.58	0.7693	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			392.76370	376.997	22.58	0.2307	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,479.22000	1,433.128	17.52	0.6761	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			537.02000	556.928	17.52	0.3239	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,737.53550	4,788.345	25.39	0.8452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			320.11010	306.934	24.00	0.1877	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			797.54740	772.057	19.89	0.4271	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,505.34740	1,545.857	19.89	0.5729	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,377.40260	1,335.836	17.73	0.6462	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			615.20260	639.636	17.73	0.3538	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			852.02040	824.727	19.64	0.4504	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			674.37620	700.585	17.91	0.3737	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,366.83450	3,418.749	22.89	0.7821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			369.03450	354.949	22.89	0.2179	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,258.83270	1,220.463	18.10	0.6066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			736.63270	764.263	18.10	0.3934	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,937.91010	3,990.734	24.00	0.8123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			800.46770	774.855	19.87	0.4284	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,444.61330	1,399.676	17.58	0.6662	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			562.41330	583.476	17.58	0.3338	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,439.75210	3,491.799	23.03	0.7864	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			361.95210	347.999	23.03	0.2136	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,316.57620	1,276.785	17.91	0.6263	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.14290	15.270	16.87	0.0173	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,453.89050	2,394.756	15.15	0.8969	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			101.69050	108.556	15.15	0.1031	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,089.11120	1,055.189	18.71	0.5449	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			956.91120	988.989	18.71	0.4551	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,498.26770	1,538.655	19.87	0.5716	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,333.09760	1,294.169	17.97	0.6225	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			704.99760	732.169	17.97	0.3775	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			603.39650	583.127	21.14	0.3309	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,225.29650	2,271.127	21.14	0.6691	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,357.59460	1,318.070	17.90	0.6305	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			679.49460	706.070	17.90	0.3695	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,541.57620	2,589.199	21.61	0.7045	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			529.67620	511.199	21.61	0.2955	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			223.29620	235.586	16.22	0.1776	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,101.39620	2,047.586	16.22	0.8224	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,598.65620	1,639.806	20.02	0.5810	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			796.75620	771.806	20.02	0.4190	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			333.83870	347.678	16.92	0.2307	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,885.63870	1,833.378	16.92	0.7693	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,392.34010	2,438.319	21.28	0.6714	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			627.74010	607.419	21.28	0.3286	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,437.26670	1,397.389	17.89	0.6361	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			701.86670	728.289	17.89	0.3639	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,751.17900	1,793.194	20.21	0.5887	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,917.83060	1,865.655	16.97	0.7599	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,173.81520	2,120.288	16.17	0.8203	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			238.41520	251.188	16.17	0.1797	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			816.57900	792.294	20.21	0.4113	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,711.18310	2,758.760	21.74	0.7043	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			556.58310	537.860	21.74	0.2957	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,412.73740	1,373.433	17.96	0.6284	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			727.33740	754.333	17.96	0.3716	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			372.43060	386.554	16.97	0.2401	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,856.01520	2,903.454	21.92	0.7015	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			589.31520	570.154	21.92	0.2985	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,491.57240	1,452.818	18.02	0.6340	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		748.27240	776.118	18.02	0.3660	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,535.52320	2,581.950	21.47	0.6705	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		845.72140	821.792	20.43	0.4080	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		658.82320	638.650	21.47	0.3295	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,517.51970	1,476.867	17.95	0.6413	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		724.21970	750.167	17.95	0.3587	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		255.01040	265.827	16.18	0.1812	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,248.31040	2,192.527	16.18	0.8188	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,882.42140	1,925.092	20.43	0.5920	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		409.32380	423.113	17.03	0.2467	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,968.72380	1,915.913	17.03	0.7533	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,309.80390	5,359.909	25.23	0.8325	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		331.60390	315.009	25.23	0.1675	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,185.52860	3,119.811	14.27	0.9457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		53.72860	54.711	14.27	0.0543	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,862.20900	1,811.065	17.33	0.7219	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		500.40900	515.965	17.33	0.2781	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		936.54190	911.167	20.17	0.4367	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,734.74190	1,776.067	20.17	0.5633	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		942.22490	916.702	20.14	0.4389	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,720.42490	1,761.602	20.14	0.5611	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,956.89070	3,004.807	22.06	0.7028	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		598.69070	579.907	22.06	0.2972	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		939.37490	913.932	20.15	0.4378	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,727.57490	1,768.832	20.15	0.5622	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,006.89460	3,054.844	22.10	0.6980	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		625.39460	606.544	22.10	0.3020	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,578.49110	1,539.387	18.07	0.6400	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		769.99110	797.687	18.07	0.3600	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,684.92100	2,731.935	21.65	0.6690	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		875.79830	852.791	20.65	0.4047	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		693.42100	673.636	21.65	0.3310	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,604.29160	1,564.156	18.01	0.6470	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		745.79160	772.456	18.01	0.3530	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		272.36660	283.843	16.25	0.1830	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,330.86660	2,275.544	16.25	0.8170	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,027.29830	2,071.091	20.65	0.5953	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		446.07600	461.077	17.14	0.2528	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		2,018.57600	1,966.877	17.14	0.7472	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		480.72990	497.227	17.24	0.2583	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		2,062.22990	2,011.927	17.24	0.7417	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		513.93290	533.082	17.31	0.2629	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		2,108.53290	2,060.882	17.31	0.7371	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,231.32930	1,203.455	19.93	0.4946	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,628.22930	1,667.255	19.93	0.5054	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,228.02800	1,200.229	19.94	0.4936	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	16/03/2020	Foreign Exchange Option	15.62	Put			1,634.92800	1,674.029	19.94	0.5064	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,224.73030	1,197.019	19.95	0.4926	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,641.63030	1,680.820	19.95	0.5074	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			549.87570	568.734	17.39	0.2670	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,157.57570	2,109.534	17.39	0.7330	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,196.43870	2,148.290	17.46	0.7289	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			583.83870	602.590	17.46	0.2711	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			619.82620	640.285	17.55	0.2743	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,251.62620	2,205.085	17.55	0.7257	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,597.33660	1,567.788	19.44	0.5642	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,385.13660	1,422.688	19.44	0.4358	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,604.86530	1,575.312	19.42	0.5663	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,372.66530	1,410.212	19.42	0.4337	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,601.09890	1,571.549	19.43	0.5653	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,378.89890	1,416.449	19.43	0.4347	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,519.92340	1,558.234	19.65	0.4438	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,635.72340	1,606.834	19.65	0.5562	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,750.03730	1,721.703	19.61	0.5681	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,526.53730	1,565.503	19.61	0.4319	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,757.47840	1,729.163	19.59	0.5700	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,513.97840	1,552.963	19.59	0.4300	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,753.75250	1,725.428	19.60	0.5690	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,520.25250	1,559.228	19.60	0.4310	0.00	0	0
Total \$ / R Option												1,433,056.22	5,624	9,108,032
Total \$ / R												633,438,371.22	49,817	10,142,058
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.28940		14.35480			0.0000	0.00	0	307
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.45640		14.52190			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.61480		14.68050			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.78620		14.85220			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.95510		15.02180			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	307
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			137,876.39310	143,510.261	22.42	0.8891	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			6,356.39310	5,450.261	22.42	0.1109	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,896.45520	10,369.372	21.17	0.1953	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			96,416.45520	101,429.372	21.17	0.8047	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,738.67340	10,228.063	21.19	0.1931	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			97,258.67340	102,288.063	21.19	0.8069	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			12,056.32980	10,512.620	21.14	0.1977	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			95,576.32980	100,572.620	21.14	0.8023	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			89,321.40160	84,893.901	17.68	0.6333	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			39,131.40160	41,253.900	17.68	0.3667	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			88,767.19180	84,359.381	17.70	0.6307	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			39,577.19180	41,719.381	17.70	0.3693	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	18/03/2019	Foreign Exchange Option	14.04	Call		88,215.80760	83,827.712	17.71	0.6281		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		40,025.80760	42,187.712	17.71	0.3719		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		99,043.84510	95,308.038	18.24	0.5773		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		66,993.84510	69,828.038	18.24	0.4227		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		98,581.72980	94,860.515	18.25	0.5753		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		67,531.72980	70,380.515	18.25	0.4247		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		98,121.72130	94,415.081	18.27	0.5734		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		68,071.72130	70,935.081	18.27	0.4266		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		110,128.88090	106,687.962	18.66	0.5495		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		93,908.88090	97,067.962	18.66	0.4505		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		109,723.12770	106,293.174	18.68	0.5479		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		94,503.12770	97,673.174	18.68	0.4521		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		109,319.03670	105,900.026	18.69	0.5464		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		95,099.03670	98,280.026	18.69	0.4536		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		164,669.49330	160,269.442	17.77	0.6683		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		65,489.49330	67,759.442	17.77	0.3317		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		165,775.28820	161,334.660	17.75	0.6712		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		64,595.28820	66,824.660	17.75	0.3288		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		165,221.55480	160,801.197	17.76	0.6698		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		65,041.55480	67,291.197	17.76	0.3302		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	307
£ / R	On	30/11/2018	Foreign Exchange Future		18.59810	18.62470		0.0000		0.00	0	13		
£ / R	On	14/12/2018	Foreign Exchange Future		18.64710	18.67350		0.0000		3,114,065.70	167	460,222		
£ / R	On	18/03/2019	Foreign Exchange Future		18.95630	18.98210		0.0000		0.00	0	11,145		
£ / R	On	14/06/2019	Foreign Exchange Future		19.24850	19.27400		0.0000		0.00	0	5,506		
£ / R	On	16/09/2019	Foreign Exchange Future		19.56930	19.59510		0.0000		0.00	0	10,363		
£ / R	On	13/12/2019	Foreign Exchange Future		19.88820	19.91210		0.0000		0.00	0	0		
£ / R	On	16/03/2020	Foreign Exchange Future		20.24750	20.26880		0.0000		0.00	0	0		
Total £ / R Future												3,114,065.70	167	487,249
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put	941.04930	953.446	18.88	0.8138		0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call	105.74930	91.546	18.88	0.1862		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put	841.05870	850.574	18.23	0.7081		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call	214.55870	197.674	18.23	0.2919		0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put	2,352.76910	2,375.421	20.91	0.9558		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call	26.26910	22.521	20.91	0.0442		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call	752.53930	722.193	16.91	0.7076		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put	199.03930	195.093	16.91	0.2924		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call	745.70790	715.424	16.91	0.7041		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put	202.20790	198.324	16.91	0.2959		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call	759.40540	729.000	16.90	0.7111		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put	195.90540	191.900	16.90	0.2889		0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call	702.81570	679.148	17.22	0.4737		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	19.19	Put			910.71570	912.848	17.22	0.5263	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,155.17940	1,124.156	16.75	0.6551	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			473.07940	467.856	16.75	0.3449	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,645.81730	2,661.506	19.39	0.8397	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			187.91730	177.806	19.39	0.1603	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,149.13390	1,118.164	16.75	0.6531	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			477.03390	471.863	16.75	0.3469	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,161.24570	1,130.174	16.74	0.6571	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			469.14570	463.874	16.74	0.3429	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,455.86850	1,464.823	17.97	0.6700	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			437.96850	421.123	17.97	0.3300	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,592.42130	1,602.334	18.15	0.6971	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			394.52130	378.634	18.15	0.3029	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,347.39900	1,313.891	16.63	0.7143	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			365.29900	357.591	16.63	0.2857	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,376.87580	1,345.393	17.13	0.6224	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			732.87580	726.893	17.13	0.3776	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,371.37990	1,339.961	17.13	0.6208	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			737.37990	731.461	17.13	0.3792	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,382.38790	1,350.842	17.12	0.6239	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			728.38790	722.342	17.12	0.3761	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,689.26570	1,657.673	17.47	0.6274	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			904.16570	898.373	17.47	0.3726	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,683.93580	1,652.378	17.48	0.6261	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			908.83580	903.078	17.48	0.3739	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,678.61940	1,647.097	17.48	0.6249	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			913.51940	907.797	17.48	0.3751	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,530.21890	1,504.330	18.41	0.5322	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,568.11890	1,566.130	18.41	0.4678	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,526.08530	1,500.233	18.42	0.5311	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,573.98530	1,572.033	18.42	0.4689	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,521.95380	1,496.146	18.42	0.5301	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,579.85380	1,577.946	18.42	0.4699	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,788.45310	1,767.450	18.99	0.5404	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,809.65310	1,809.950	18.99	0.4596	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,784.34320	1,763.364	19.00	0.5395	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,815.54320	1,815.864	19.00	0.4605	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,780.24220	1,759.278	19.00	0.5386	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,821.44220	1,821.778	19.00	0.4614	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												3,114,065.70	167	491,449
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12665		0.12748			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12920		0.13004			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13164		0.13248			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			793.29260	728.390	17.32	0.8366	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			45.59260	63.590	17.32	0.1634	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			233.33810	202.755	20.61	0.3616	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			485.63810	537.955	20.61	0.6384	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,754.07500	1,671.535	21.40	0.9798	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.37500	6.735	21.40	0.0202	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,293.82270	1,228.391	22.37	0.7306	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			290.22270	308.390	22.37	0.2694	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			718.07700	671.553	22.79	0.5095	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			714.47700	751.553	22.79	0.4905	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,083.92240	2,005.822	21.94	0.8999	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			80.32240	85.822	21.94	0.1001	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			940.33370	907.139	20.28	0.5629	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			692.03370	743.439	20.28	0.4371	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			586.15330	559.509	21.80	0.3904	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,337.85330	1,395.809	21.80	0.6096	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,474.89910	1,425.928	17.81	0.7695	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			226.59910	262.228	17.81	0.2305	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			16.28720		16.39340			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.34070		16.44720			0.0000	37,926,764.70	2,321	136,996
€ / R	On	18/03/2019	Foreign Exchange Future			16.67530		16.78310			0.0000	366,856.60	22	36,294
€ / R	On	14/06/2019	Foreign Exchange Future			16.99300		17.10220			0.0000	0.00	0	4,907
€ / R	On	14/08/2019	Foreign Exchange Future			17.22160		17.33120			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.34690		17.45720			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.66640		17.77620			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.04360		18.15590			0.0000	0.00	0	0
Total € / R Future												38,293,621.30	2,343	186,496
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			759.37430	839.449	19.41	0.8062	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			112.77430	86.649	19.41	0.1938	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			61.57190	49.091	20.77	0.0967	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,504.37190	1,598.391	20.77	0.9033	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			60.78140	48.438	20.79	0.0956	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,513.58140	1,607.738	20.79	0.9044	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			62.37300	49.754	20.75	0.0979	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,495.17300	1,589.054	20.75	0.9021	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,556.28070	4,662.611	30.30	0.9935	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			3.48070	3.311	30.30	0.0065	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			325.29710	356.939	16.24	0.3189	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	16.00	Call		1,108.39710	1,032.239	16.24	0.6811	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		1,023.84000	951.639	16.44	0.6474	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		380.74000	416.339	16.44	0.3526	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		1,017.99520	946.079	16.45	0.6450	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		384.89520	420.779	16.45	0.3550	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		376.60730	411.921	16.42	0.3501	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		2,999.37870	3,093.974	21.71	0.8823	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		132.47870	119.274	21.71	0.1177	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		1,386.08890	1,297.658	15.88	0.7714	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		202.98890	222.358	15.88	0.2286	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		505.62520	465.870	18.28	0.3845	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,052.52520	1,120.570	18.28	0.6155	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		1,029.70730	957.221	16.42	0.6499	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		1,032.14370	973.605	17.25	0.5500	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		789.94370	840.605	17.25	0.4500	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		1,027.68990	969.371	17.26	0.5483	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		795.48990	846.371	17.26	0.4517	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		1,023.25490	965.150	17.27	0.5465	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		801.05490	852.150	17.27	0.4535	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		434.46150	461.854	16.14	0.2822	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,735.66150	1,653.454	16.14	0.7178	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		2,796.74340	2,880.912	20.60	0.7382	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		477.94340	452.512	20.60	0.2618	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,603.19000	1,525.333	16.30	0.6848	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		511.99000	543.733	16.30	0.3152	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		1,202.88450	1,145.223	17.28	0.5625	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		881.68450	933.623	17.28	0.4375	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		1,022.84220	974.488	18.13	0.4752	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,345.64220	1,407.588	18.13	0.5248	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		1,019.37450	971.176	18.14	0.4739	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,352.17450	1,414.276	18.14	0.5261	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		1,026.32280	977.812	18.11	0.4764	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,339.12280	1,400.912	18.11	0.5236	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		1,921.83670	1,995.154	19.12	0.6194	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		779.03670	742.054	19.12	0.3806	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,489.62830	1,549.668	18.21	0.5043	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		1,242.95640	1,192.934	18.19	0.4979	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,476.75640	1,536.534	18.19	0.5021	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		1,239.39030	1,189.495	18.20	0.4968	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,483.19030	1,543.095	18.20	0.5032	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		1,235.82830	1,186.068	18.21	0.4957	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		1,717.50090	1,779.230	18.49	0.4981	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		1,419.89980	1,369.452	18.50	0.5009	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		1,723.99980	1,785.852	18.50	0.4991	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		1,416.40870	1,366.084	18.51	0.4999	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		1,730.50870	1,792.484	18.51	0.5001	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	16/03/2020	Foreign Exchange Option	18.45	Call			1,423.40090	1,372.830	18.49	0.5019	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												38,293,621.30	2,343	337,132
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.30320		10.13640			0.0000	0.00	0	23,992
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.43810		10.26850			0.0000	0.00	0	421
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.57000		10.39830			0.0000	0.00	0	4,932
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.71600		10.54170			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.86090		10.68450			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.02420		10.84470			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	29,345
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,338.42560	1,175.924	18.19	0.9620	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			4.69690	8.899	18.23	0.0371	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,348.29690	1,185.699	18.23	0.9629	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			4.57190	8.680	18.27	0.0362	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,358.17190	1,195.480	18.27	0.9638	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			4.82560	9.124	18.19	0.0380	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			311.06520	400.264	14.17	0.5564	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			392.56520	312.164	14.17	0.4436	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			307.11260	395.401	14.18	0.5519	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			398.61260	317.301	14.18	0.4481	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			303.20410	390.581	14.19	0.5475	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			404.70410	322.481	14.19	0.4525	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			872.61530	766.569	15.45	0.6099	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			258.55570	323.711	15.47	0.3873	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			880.25570	773.711	15.47	0.6127	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			263.30050	329.456	15.43	0.3928	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			865.00050	759.456	15.43	0.6072	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			260.91530	326.569	15.45	0.3901	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			707.79390	624.248	15.14	0.4836	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			485.92780	576.272	15.15	0.5138	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			714.22780	630.272	15.15	0.4862	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			493.08540	584.246	15.12	0.5190	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			701.38540	618.246	15.12	0.4810	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			489.49390	580.248	15.14	0.5164	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			591.95260	686.470	15.49	0.5237	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			807.45260	725.570	15.49	0.4763	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			588.34810	682.507	15.51	0.5214	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			813.84810	731.607	15.51	0.4786	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			595.57890	690.456	15.48	0.5259	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			801.07890	719.556	15.48	0.4741	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			698.49890	795.066	15.84	0.5298	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			913.79890	830.866	15.84	0.4702	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			694.84840	791.107	15.85	0.5279	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	16/03/2020	Foreign Exchange Option	11.07	Put			920.14840	836.907	15.85	0.4721	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			702.17370	799.039	15.82	0.5317	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			907.47370	824.839	15.82	0.4683	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,345
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.93750		10.96510			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.08450		11.11180			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.22030		11.24750			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.23520		11.26260			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.38070		11.40720			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.52550		11.55190			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	900
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,486.96910	1,458.903	17.88	0.9934	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.86910	1.403	17.88	0.0066	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,477.02340	1,448.945	17.82	0.9932	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.92340	1.445	17.82	0.0068	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,496.91660	1,468.862	17.93	0.9936	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.81660	1.362	17.93	0.0064	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			610.78900	591.834	14.82	0.6584	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			228.98900	237.334	14.82	0.3416	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			604.80510	586.018	14.84	0.6544	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			233.00510	241.518	14.84	0.3456	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			616.81750	597.695	14.81	0.6623	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			225.01750	233.195	14.81	0.3377	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			774.96250	756.813	15.22	0.6486	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			327.46250	336.513	15.22	0.3514	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			769.32430	751.287	15.24	0.6456	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			331.82430	340.987	15.24	0.3544	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			780.63370	762.372	15.21	0.6516	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			323.13370	332.072	15.21	0.3484	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			630.71530	617.921	16.43	0.4970	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			748.11530	762.721	16.43	0.5030	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			626.89550	614.181	16.45	0.4947	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			754.29550	768.981	16.45	0.5053	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			623.09840	610.458	16.46	0.4925	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			760.49840	775.259	16.46	0.5075	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			739.72560	727.093	16.76	0.5036	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			872.52560	886.393	16.76	0.4964	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			735.94120	723.386	16.78	0.5017	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			878.74120	892.686	16.78	0.4983	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			743.53430	730.825	16.75	0.5056	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			866.33430	880.125	16.75	0.4944	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			845.31260	833.595	16.93	0.5108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			983.41260	998.095	16.93	0.4892	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			841.53970	829.892	16.94	0.5091	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			989.63970	1,004.392	16.94	0.4909	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			849.10270	837.315	16.92	0.5125	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			977.20270	991.815	16.92	0.4875	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.40020		14.39210			0.0000	0.00	0	1,666
CHF / R	On	18/03/2019	Foreign Exchange Future			14.71220		14.70210			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.00960		14.99750			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.33920		15.32760			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.63290		15.61980			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.30540		16.28620			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,816
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,215.51750	1,214.444	17.76	0.9351	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			33.41750	24.244	17.76	0.0649	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,206.22710	1,205.121	17.75	0.9335	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			34.12710	24.921	17.75	0.0665	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,224.82150	1,223.783	17.77	0.9366	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			32.72150	23.583	17.77	0.0634	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			743.88760	750.320	17.70	0.5827	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			511.78760	508.120	17.70	0.4173	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			738.81450	745.340	17.71	0.5801	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			516.71450	513.140	17.71	0.4199	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			748.98730	755.327	17.69	0.5852	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			506.88730	503.127	17.69	0.4148	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			967.12810	976.357	18.09	0.5789	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			709.62810	706.757	18.09	0.4211	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			976.56210	985.694	18.07	0.5827	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			699.06210	696.094	18.07	0.4173	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			971.83500	981.016	18.08	0.5808	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			704.33500	701.416	18.08	0.4192	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			926.98030	937.945	19.24	0.4852	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,289.38030	1,288.745	19.24	0.5148	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			923.56610	934.562	19.25	0.4838	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,295.96610	1,295.362	19.25	0.5162	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			930.40250	941.341	19.22	0.4865	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,282.80250	1,282.141	19.22	0.5135	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,112.78950	1,123.550	19.31	0.5010	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,442.98950	1,440.650	19.31	0.4990	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,109.34840	1,120.137	19.32	0.4998	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,449.54840	1,447.237	19.32	0.5002	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,105.91290	1,116.729	19.33	0.4986	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,456.11290	1,453.829	19.33	0.5014	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,338.85970	1,353.599	19.75	0.5118	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,682.65970	1,678.199	19.75	0.4882	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,335.48590	1,350.235	19.76	0.5108	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,689.28590	1,684.835	19.76	0.4892	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,342.24390	1,356.967	19.73	0.5128	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,676.04390	1,671.567	19.73	0.4872	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,816
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06300		2.08280			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08180		2.10140			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10090		2.12090			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,756.86330	1,567.016	16.52	0.9270	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			28.86330	37.016	16.52	0.0730	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,663.06850	1,474.577	16.40	0.9142	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			35.06850	44.577	16.40	0.0858	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,851.65360	1,660.609	16.64	0.9383	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			23.65360	30.609	16.64	0.0617	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			760.69360	857.213	16.24	0.4964	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			827.64620	733.124	16.31	0.4844	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			813.64620	915.124	16.31	0.5156	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			923.71750	819.242	16.17	0.5230	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			709.71750	801.242	16.17	0.4770	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			874.69360	775.213	16.24	0.5036	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,872.52080	1,719.391	15.82	0.7065	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			463.52080	510.391	15.82	0.2935	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,802.53330	1,653.359	15.81	0.6923	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			493.53330	544.359	15.81	0.3077	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,943.84760	1,786.899	15.82	0.7204	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			434.84760	477.899	15.82	0.2796	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			7.68850		41.39180			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			2.19230		2.20680			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23850		2.25340			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28250		2.29730			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
DKK / R	On	16/09/2019	Foreign Exchange Future			2.33140		2.34620			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.46300		2.47810			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.51910		2.53490			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	Put			79.49110	91.925	15.99	0.1510	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,258.19200	1,129.544	15.83	0.8288	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			90.19200	106.544	15.83	0.1712	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,170.36740	1,046.191	15.68	0.8065	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			102.36740	123.190	15.68	0.1935	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,347.49110	1,214.925	15.99	0.8490	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			902.85200	927.409	16.36	0.4990	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			868.85200	842.409	16.36	0.5010	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			860.07520	787.629	16.46	0.4814	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			926.07520	1,002.629	16.46	0.5186	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			949.01110	870.251	16.28	0.5169	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			815.01110	885.251	16.28	0.4831	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,056.85790	1,945.010	15.85	0.7205	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			483.85790	520.010	15.85	0.2795	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,988.83860	1,879.358	15.88	0.7074	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			515.83860	554.358	15.88	0.2926	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,922.18890	1,815.138	15.90	0.6942	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			549.18890	590.138	15.90	0.3058	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,268.39980	1,206.371	17.41	0.4608	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,806.39980	1,892.371	17.41	0.5392	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,341.77520	1,276.316	17.28	0.4807	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,679.77520	1,762.316	17.28	0.5193	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,304.58600	1,240.851	17.35	0.4707	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,742.58600	1,826.850	17.35	0.5293	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,301.57570	2,388.626	18.33	0.5335	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,651.79210	1,585.808	18.20	0.4822	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,170.79210	2,255.808	18.20	0.5178	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,616.78230	1,551.829	18.27	0.4743	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,235.78230	2,321.829	18.27	0.5257	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,582.57570	1,518.626	18.33	0.4665	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,677.47620	2,764.541	18.63	0.5287	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,894.67120	1,821.737	18.52	0.4848	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,545.67120	2,630.737	18.52	0.5152	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,860.22750	1,788.311	18.58	0.4780	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,611.22750	2,697.311	18.58	0.5220	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,826.47620	1,755.541	18.63	0.4713	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			1.82700		1.83590			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85160		1.86040			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87420		1.88300			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,764.45070	2,674.207	20.99	0.9903	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			5.45070	4.206	20.99	0.0097	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,665.02070	2,574.632	20.50	0.9892	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			6.02070	4.632	20.50	0.0108	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,565.66060	2,475.111	20.01	0.9879	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			6.66060	5.111	20.01	0.0121	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,181.98240	1,119.546	17.63	0.6447	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			477.98240	503.546	17.63	0.3553	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,125.37660	1,065.054	17.75	0.6245	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			521.37660	549.053	17.75	0.3755	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,240.76210	1,176.247	17.52	0.6649	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			436.76210	460.247	17.52	0.3351	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,724.50910	1,652.960	17.35	0.7030	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			494.50910	510.960	17.35	0.2970	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,661.40550	1,593.791	17.46	0.6876	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			531.40550	551.791	17.46	0.3124	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,789.25280	1,713.929	17.24	0.7184	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			459.25280	471.929	17.24	0.2816	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			0.13980		0.14050			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13830		0.13990			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13770		0.14020			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			1.71430		1.72460			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.74200		1.75230			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76820		1.77850			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			9.52730		9.56110			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.65130		9.68500			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.77280		9.80650			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.90800		9.94140			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.41850		10.45340			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.57750		10.61480			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 NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			649.12250	614.378	14.46	0.9183	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			18.02250	17.078	14.46	0.0817	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			639.78760	605.101	14.42	0.9152	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			18.68760	17.801	14.42	0.0848	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			658.47970	623.681	14.50	0.9212	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			17.37970	16.381	14.50	0.0788	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			422.03990	394.673	14.31	0.5752	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			267.03990	273.373	14.31	0.4248	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			416.78810	389.593	14.33	0.5704	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			271.78810	278.293	14.33	0.4296	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			427.34000	399.801	14.30	0.5800	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			262.34000	268.501	14.30	0.4200	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			416.16880	395.142	15.22	0.4733	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			529.66880	542.342	15.22	0.5267	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			412.36220	391.478	15.24	0.4700	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			535.86220	548.678	15.24	0.5300	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			420.00820	398.838	15.20	0.4766	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			523.50820	536.038	15.20	0.5234	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			618.12500	597.117	15.38	0.5476	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			516.72500	529.117	15.38	0.4524	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			613.61400	592.728	15.40	0.5448	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			522.21400	534.728	15.40	0.4552	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			609.13570	588.371	15.41	0.5420	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			527.73570	540.371	15.41	0.4580	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			765.46570	745.260	16.34	0.5495	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			662.06570	676.760	16.34	0.4505	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			761.15130	741.041	16.36	0.5472	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			667.75130	682.541	16.36	0.4528	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			769.79910	749.506	16.33	0.5517	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			656.39910	671.006	16.33	0.4483	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			871.07910	848.408	16.71	0.5499	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			776.27910	790.908	16.71	0.4501	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			866.84050	844.271	16.72	0.5480	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			782.04050	796.771	16.72	0.4520	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			875.33780	852.569	16.70	0.5518	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			770.53780	785.069	16.70	0.4482	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33260		1.33790			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34010		1.34270			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34610		1.34740			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 PULA / R Future									0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			779.00000	726.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			679.00000	626.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			879.00000	826.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			27.00000	1.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			73.00000	99.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			127.00000	101.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			274.00000	261.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			174.00000	161.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			374.00000	361.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.30500		1.30090			0.0000	0.00	0	250
Total QUANTO £ / \$ Future									0.00	0	250
Total QUANTO £ / \$									0.00	0	250
QUANTO €On 14/12/2018 Foreign Exchange Future			1.14360		1.14580			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.15350		1.15570			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.16270		1.16500			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			7.89590	0.12572	7.84460			0.0000	0.00	0	0
Total R / ¥EN Future									0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Call		0.12572	2,127.08270	2,424.116	19.74	0.5722	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12572	1,881.08270	1,665.116	19.74	0.4278	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12572	2,069.36820	2,362.893	19.67	0.5645	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12572	1,923.36820	1,703.893	19.67	0.4355	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12572	2,185.58090	2,486.085	19.80	0.5798	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12572	1,839.58090	1,627.085	19.80	0.4202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.40280		10.47490			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.55200		10.62390			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.69540		10.76780			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			1,111.29390	1,038.079	16.48	0.9755	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			6.39390	5.279	16.48	0.0245	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,101.48370	1,028.316	16.46	0.9745	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			6.58370	5.515	16.46	0.0255	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,121.10990	1,047.851	16.50	0.9764	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			6.20990	5.051	16.50	0.0236	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			553.55450	506.027	15.55	0.6038	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			269.65450	294.027	15.55	0.3962	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			547.94170	500.749	15.56	0.5998	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			274.04170	298.749	15.56	0.4002	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			559.21140	511.348	15.53	0.6078	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			265.31140	289.348	15.53	0.3922	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			971.83810	912.276	15.20	0.7349	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			204.03810	216.876	15.20	0.2651	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			964.81320	905.458	15.20	0.7320	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			207.01320	220.058	15.20	0.2680	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			978.88960	919.124	15.19	0.7377	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			201.08960	213.724	15.19	0.2623	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			2.59640		2.58280			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.48760		2.47840			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.39260		2.38450			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			5.80110	4.808	25.08	0.0549	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			393.00110	378.408	25.08	0.9451	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			5.46730	4.522	25.26	0.0518	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			402.66730	388.122	25.26	0.9482	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			6.15800	5.115	24.90	0.0583	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			383.35800	368.715	24.90	0.9417	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			56.68360	53.426	22.36	0.2762	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			298.28360	285.827	22.36	0.7238	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			54.60360	51.343	22.40	0.2676	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			306.20360	293.743	22.40	0.7324	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			52.59490	49.333	22.44	0.2593	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			314.19490	301.733	22.44	0.7407	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			6.59200	5.612	25.64	0.0322	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,152.09200	1,143.012	25.64	0.9678	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			6.37000	5.413	25.64	0.0312	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,161.87000	1,152.813	25.64	0.9688	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.82140	5.818	25.64	0.0332	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,142.32140	1,133.218	25.64	0.9668	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			28.12930		1.18360			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			9.64340		1.10850			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			6.56620		1.03020			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												673 413 002.00	46,703	1,749,740
Total Options												1 433 056.22	5,624	9,262,868
Grand Total:												674,846,058.22	52,327	11,012,608