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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/09/2018	Foreign Exchange Future		14.45400			0.0000	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Future		14.44090			0.0000	0.00	0	300
\$ / R	On	25/09/2018	Foreign Exchange Future		14.44090			0.0000	0.00	0	197
\$ / R	On	26/09/2018	Foreign Exchange Future		14.43500			0.0000	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Future		14.43700			0.0000	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Future		14.43900			0.0000	6,555,306.00	454	3,037
\$ / R	On	02/10/2018	Foreign Exchange Future		14.44680			0.0000	0.00	0	55
\$ / R	On	03/10/2018	Foreign Exchange Future		14.44870			0.0000	0.00	0	189
\$ / R	On	12/10/2018	Foreign Exchange Future		14.46570			0.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Future		14.47140			0.0000	0.00	0	4,000
\$ / R	On	17/10/2018	Foreign Exchange Future		14.47520			0.0000	0.00	0	235
\$ / R	On	22/10/2018	Foreign Exchange Future		14.48460			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future		14.49030			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future		14.49810			0.0000	0.00	0	225
\$ / R	On	30/10/2018	Foreign Exchange Future		14.50000			0.0000	36,250,000.00	2,500	2,500
\$ / R	On	31/10/2018	Foreign Exchange Future		14.50190			0.0000	5,800,760.00	400	4,399
\$ / R	On	01/11/2018	Foreign Exchange Future		14.50390			0.0000	0.00	0	55
\$ / R	On	02/11/2018	Foreign Exchange Future		14.50580			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future		14.51160			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future		14.52700			0.0000	0.00	0	70
\$ / R	On	15/11/2018	Foreign Exchange Future		14.53090			0.0000	0.00	0	24

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Future			14.53280		14.76300			0.0000	0.00	0	420
\$ / R	On	19/11/2018	Foreign Exchange Future			14.53860		14.76890			0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Future			14.54640		14.77690			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.55800		14.78890			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.55990		14.79090			0.0000	29,119,800.00	2,000	6,251
\$ / R	On	05/12/2018	Foreign Exchange Future			14.56970		14.80090			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.57160		14.80290			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.58140		14.81290			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.58330		14.81490			0.0000	72,916,500.00	5,000	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.58720		14.81890			0.0000	1,279,297,440.00	87,700	799,175
\$ / R	On	20/12/2018	Foreign Exchange Future			14.59890		14.83090			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.60080		14.83290			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.62000		14.85210			0.0000	0.00	0	4,706
\$ / R	On	02/01/2019	Foreign Exchange Future			14.62370		14.85590			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.65380		14.88660			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.67630		14.90960			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.67820		14.91150			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			14.70260		14.93650			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.73070		14.96520			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.76450		14.99980			0.0000	52,930,732.50	3,585	36,970
\$ / R	On	27/03/2019	Foreign Exchange Future			14.78140		15.01700			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.78510		15.02090			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.79260		15.02860			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.84510		15.08240			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.90330		15.14200			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.90890		15.14780			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.92950		15.16900			0.0000	0.00	0	19,415
\$ / R	On	20/06/2019	Foreign Exchange Future			14.94080		15.18050			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.95590		15.19630			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.96170		15.20220			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.96560		15.20620			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.01950		15.26160			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.02140		15.26360			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.04450		15.28730			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.07730		15.32100			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.08310		15.32690			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.08890		15.33280			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.11000		15.35460			0.0000	0.00	0	19,892
\$ / R	On	30/09/2019	Foreign Exchange Future			15.13770		15.38340			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.14180		15.38770			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.20180		15.44960			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.26170		15.51150			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.26790		15.51790			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.29060		15.54140			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.32780		15.57980			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.33190		15.58410			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2020	Foreign Exchange Future			15.39190		15.64600			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.45590		15.71220			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.48480		15.74200			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.52000		15.77830			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.57570		15.83600			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.64600		15.90850			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.66670		15.92990			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.76170		16.02810			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.86090		16.13060			0.0000	0.00	0	0
Total \$ / R Future												1,482,870,538.50	101,639	1,012,164
\$ / R	On	20/09/2018	Foreign Exchange Option	14.56	Put			0.00000	106.000	19.05	1.0000	0.00	0	0
\$ / R	On	20/09/2018	Foreign Exchange Option	14.56	Call			0.00000	0.000	19.05	0.0000	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Put			719.32990	929.462	44.09	0.9964	0.00	0	0
\$ / R	On	21/09/2018	Foreign Exchange Option	15.37	Call			3.72990	0.362	44.09	0.0036	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,431.34750	1,649.833	34.66	0.9959	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1.64750	0.733	34.66	0.0041	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			69.85210	152.141	17.36	0.5512	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			251.15210	107.141	17.36	0.4488	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			749.82000	968.287	24.30	0.9714	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			12.12000	5.287	24.30	0.0286	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Put			386.96670	581.796	20.98	0.9035	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Call			49.26670	18.796	20.98	0.0965	375,926.00	20,000	0
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Put			0.00000	359.810	19.32	0.7847	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Call			0.00000	46.810	19.32	0.2153	936,204.00	20,000	20,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			5.39370	10.322	20.04	0.0560	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			888.69370	669.322	20.04	0.9440	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			451.32120	267.677	18.32	0.6912	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			38.02120	78.677	18.32	0.3088	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,588.93900	1,811.972	30.54	0.9952	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			2.23900	0.972	30.54	0.0048	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			107.94480	210.470	18.08	0.5975	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			231.24480	109.470	18.08	0.4025	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,663.61790	1,439.314	24.81	0.9980	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.31790	0.314	24.81	0.0020	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			5.82770	11.380	19.97	0.0610	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			869.12770	650.380	19.97	0.9390	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,137.52250	2,361.338	34.45	0.9984	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.82250	0.338	34.45	0.0016	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.55190	0.345	23.81	0.0019	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,909.05190	1,687.145	23.81	0.9981	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			407.68140	580.917	19.92	0.8269	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			98.38140	49.617	19.92	0.1731	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			11.22870	14.757	17.63	0.0547	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,192.22870	970.456	17.63	0.9453	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			212.25810	131.874	19.05	0.2968	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	15/10/2018	Foreign Exchange Option	14.88	Put			394.55810	540.474	19.05	0.7032	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			449.44220	603.446	19.37	0.7356	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			187.14220	114.846	19.37	0.2644	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			933.47100	1,126.387	21.27	0.8989	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			71.17100	37.787	21.27	0.1011	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			9.06680	14.766	18.21	0.0486	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,361.26680	1,139.966	18.21	0.9514	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			62.90350	101.015	16.58	0.2365	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			776.40350	585.614	16.58	0.7635	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,520.76980	1,296.446	17.92	0.9622	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			7.26980	11.846	17.92	0.0378	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			226.44890	317.551	17.75	0.4889	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			455.84890	317.851	17.75	0.5111	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			571.29760	724.475	19.68	0.7119	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			238.59760	162.575	19.68	0.2881	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			0.00000	383.025	18.07	0.5202	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			0.00000	313.025	18.07	0.4798	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			72.43000	111.455	16.80	0.2288	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			873.73000	683.355	16.80	0.7712	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			635.97130	475.697	17.42	0.6290	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			154.67130	223.797	17.42	0.3710	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			331.38820	234.391	18.98	0.3786	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			420.08820	552.491	18.98	0.6214	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			544.25560	692.925	19.62	0.6882	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			265.55560	184.825	19.62	0.3118	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,738.53260	1,511.450	17.43	0.9713	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			7.23260	9.550	17.43	0.0287	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,307.81390	2,528.627	23.83	0.9753	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			19.11390	10.527	23.83	0.0247	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,782.90640	1,993.277	23.12	0.9456	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			44.20640	25.177	23.12	0.0544	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			334.58340	450.570	18.48	0.5616	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			395.88340	282.470	18.48	0.4384	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			51.89560	79.496	16.54	0.1781	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			983.19560	781.396	16.54	0.8219	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			5.91880	7.381	18.38	0.0216	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,929.21880	1,701.281	18.38	0.9784	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			923.63810	1,101.696	21.21	0.8090	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			158.83810	107.496	21.21	0.1910	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			446.80780	581.653	19.18	0.6268	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			332.00780	237.453	19.18	0.3732	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			950.12120	757.309	16.71	0.7894	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			68.92120	105.709	16.71	0.2106	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,103.59240	2,317.559	23.22	0.9592	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			34.79240	19.159	23.22	0.0408	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			2.44920	2.717	23.05	0.0068	0.00	0	1,880

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,843.64920	2,614.317	23.05	0.9932	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		483.74880	618.041	19.13	0.6069	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		380.74880	285.041	19.13	0.3931	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put		900.37480	1,071.700	20.87	0.7585	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call		221.37480	162.600	20.87	0.2415	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call		385.56520	291.650	19.31	0.3897	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put		512.56520	648.850	19.31	0.6103	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call		886.25610	711.257	17.26	0.7196	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put		123.25610	178.457	17.26	0.2804	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put		422.73500	546.750	18.87	0.5606	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call		445.73500	339.550	18.87	0.4394	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put		411.82530	533.689	18.81	0.5537	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call		454.82530	346.489	18.81	0.4463	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		2.74190	3.512	23.36	0.0077	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		3,095.74190	2,866.312	23.36	0.9923	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		3,933.39600	3,703.273	24.82	0.9988	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		0.39600	0.473	24.82	0.0012	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		18.48830	24.977	15.88	0.0618	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		1,561.48830	1,337.777	15.88	0.9382	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put		487.06940	619.474	19.07	0.5897	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call		415.96940	318.074	19.07	0.4103	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put		817.85610	979.854	20.45	0.7105	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call		284.75610	216.254	20.45	0.2895	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put		378.26490	488.955	18.53	0.5105	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call		535.16490	415.355	18.53	0.4895	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		48.48980	72.092	16.55	0.1317	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		1,377.38980	1,170.092	16.55	0.8683	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,813.92390	1,586.401	16.61	0.9434	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		23.02390	26.501	16.61	0.0566	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		174.15040	241.128	17.47	0.3179	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		885.05040	721.028	17.47	0.6821	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		773.46130	622.534	17.79	0.6230	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		475.99850	373.696	19.07	0.4331	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		104.13890	147.049	16.95	0.2253	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		1,095.03890	906.949	16.95	0.7747	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		232.56130	312.634	17.79	0.3770	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		2,577.99880	2,792.310	24.82	0.9365	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		58.89880	42.209	24.82	0.0635	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,006.49270	2,210.961	23.58	0.8974	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		97.39270	70.861	23.58	0.1026	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		505.09850	633.796	19.07	0.5669	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		946.06110	1,110.645	20.68	0.7172	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		296.96110	230.345	20.68	0.2828	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		470.18440	371.645	19.24	0.4176	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		567.28440	700.045	19.24	0.5824	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		767.61260	620.766	17.87	0.6065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			264.71260	349.166	17.87	0.3935	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,039.49080	859.790	17.10	0.7389	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			136.59080	188.190	17.10	0.2611	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			836.87130	993.765	20.30	0.6832	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			339.77130	265.365	20.30	0.3168	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,142.14380	1,315.174	21.21	0.7514	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			265.04380	206.574	21.21	0.2486	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,088.02500	905.483	17.01	0.7485	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			135.12500	184.083	17.01	0.2515	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			693.02530	835.979	19.66	0.6233	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			425.92530	337.379	19.66	0.3767	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			91.84080	128.251	16.80	0.1925	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,254.74080	1,059.651	16.80	0.8075	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			574.17290	704.997	19.19	0.5721	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			499.07290	398.297	19.19	0.4279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			439.17210	349.729	19.69	0.3813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			700.27210	842.529	19.69	0.6187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			435.83060	346.965	19.72	0.3788	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			706.93060	849.765	19.72	0.6212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			800.24260	654.342	17.90	0.6077	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			281.34260	367.142	17.90	0.3923	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			1,069.85880	891.167	17.14	0.7339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			150.95880	203.967	17.14	0.2661	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			748.13810	608.672	18.07	0.5791	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			319.23810	411.472	18.07	0.4209	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			371.37200	293.951	20.25	0.3302	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			852.47200	1,006.751	20.25	0.6698	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,077.28260	1,245.249	21.00	0.7297	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			296.18260	232.449	21.00	0.2703	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			247.45690	193.364	21.59	0.2301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,268.55690	1,446.164	21.59	0.7699	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,571.34360	1,759.470	22.42	0.8200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			190.24360	146.670	22.42	0.1800	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			682.92460	551.961	18.30	0.5415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			374.02460	474.761	18.30	0.4585	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			571.14580	458.439	18.83	0.4724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			492.24580	611.239	18.83	0.5276	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,103.44180	2,305.211	23.63	0.8813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			122.34180	92.411	23.63	0.1187	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			503.93670	403.555	19.23	0.4277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			585.03670	716.355	19.23	0.5723	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,494.09480	1,680.284	22.23	0.8083	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			202.99480	157.484	22.23	0.1917	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,286.95500	2,492.467	24.04	0.8965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			105.85500	79.667	24.04	0.1035	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			385.76330	305.740	20.12	0.3413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			816.86330	968.540	20.12	0.6587	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			912.76660	753.992	17.56	0.6651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			213.86660	286.792	17.56	0.3349	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			903.26690	1,061.030	20.43	0.6847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			352.16690	278.230	20.43	0.3153	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,605.97450	1,794.923	22.50	0.8249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			184.87450	142.123	22.50	0.1751	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			688.17740	556.509	18.28	0.5446	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			369.27740	469.309	18.28	0.4554	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,540.23880	1,329.634	16.57	0.8784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			51.33880	72.434	16.57	0.1216	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,241.47580	1,048.505	16.89	0.7963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			102.57580	141.305	16.89	0.2037	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			836.51510	686.312	17.79	0.6269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			257.61510	339.112	17.79	0.3731	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,007.95420	1,172.104	20.77	0.7129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			316.85420	249.305	20.77	0.2871	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,804.72670	1,580.123	16.75	0.9219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			35.82670	42.923	16.75	0.0781	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			603.37420	484.719	18.65	0.4929	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			454.47420	567.519	18.65	0.5071	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			713.61500	857.025	19.74	0.6236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			432.51500	344.225	19.74	0.3764	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,179.70400	1,353.084	21.32	0.7523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			268.60400	210.284	21.32	0.2477	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			861.38530	708.316	17.71	0.6396	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			242.48530	321.116	17.71	0.3604	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,887.14570	2,083.652	23.15	0.8599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			146.04570	110.852	23.15	0.1401	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			400.73720	318.035	20.00	0.3526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			781.83720	930.835	20.00	0.6474	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,276.72730	1,454.701	21.62	0.7715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			245.62730	191.901	21.62	0.2285	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,069.50470	1,237.058	20.97	0.7278	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			298.40470	234.258	20.97	0.2722	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,085.05550	1,253.456	21.02	0.7315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			293.95550	230.656	21.02	0.2685	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			893.24160	736.603	17.62	0.6556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			224.34160	299.403	17.62	0.3444	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,326.06330	1,506.197	21.77	0.7805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			234.96330	183.397	21.77	0.2195	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,519.73800	1,706.587	22.29	0.8123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			198.63800	153.787	22.29	0.1877	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			970.10910	1,132.042	20.65	0.7031	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			329.00910	259.242	20.65	0.2969	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			830.38400	680.899	17.81	0.6237	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	14/12/2018	Foreign Exchange Option	14.25	Put			261.48400	343.699	17.81	0.3763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,549.58180	1,338.132	16.56	0.8804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			50.68180	70.932	16.56	0.1196	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,307.05460	1,109.791	16.82	0.8170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			88.15460	122.591	16.82	0.1830	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			525.83210	649.832	18.98	0.5447	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			544.73210	437.032	18.98	0.4553	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			886.80180	730.875	17.63	0.6524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			227.90180	303.675	17.63	0.3476	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			314.89100	406.413	18.05	0.4177	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			753.79100	613.613	18.05	0.5823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,900.41770	1,674.962	17.10	0.9311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			31.51770	37.762	17.10	0.0689	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,185.43910	996.446	16.95	0.7774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			116.53910	159.246	16.95	0.2226	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			470.47500	586.080	18.73	0.5160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			589.37500	473.280	18.73	0.4840	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,581.80580	2,352.832	19.51	0.9714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			12.90580	15.632	19.51	0.0286	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			925.95640	765.760	17.52	0.6715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			207.05640	278.560	17.52	0.3285	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,401.02330	1,584.231	21.99	0.7934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			219.92330	171.432	21.99	0.2066	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,631.01060	2,401.890	19.68	0.9731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			12.11060	14.690	19.68	0.0269	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			302.05380	391.432	18.00	0.4082	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			770.95380	628.632	18.00	0.5918	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			654.40600	792.524	19.51	0.6011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			463.30600	369.724	19.51	0.3989	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			985.18630	1,148.017	20.70	0.7070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			324.08630	255.217	20.70	0.2930	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,217.30280	1,026.013	16.92	0.7883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			108.40280	148.813	16.92	0.2117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			293.66590	381.614	17.96	0.4018	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			782.56590	638.814	17.96	0.5982	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,161.21790	1,933.996	18.03	0.9510	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			22.31790	26.796	18.03	0.0490	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,225.33510	1,033.480	16.91	0.7910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			106.43510	146.280	16.91	0.2090	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,434.13070	1,229.570	16.68	0.8528	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			65.23070	92.370	16.68	0.1472	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,155.81120	1,327.981	21.25	0.7472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			274.71120	215.181	21.25	0.2528	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,000.34530	1,164.058	20.75	0.7109	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			319.24530	251.258	20.75	0.2891	0.00	0	4,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,729.56440	2,500.176	20.03	0.9763	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			10.66440	12.976	20.03	0.0237	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			747.41630	893.656	19.87	0.6357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			416.31630	330.856	19.87	0.3643	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,154.00670	967.370	16.99	0.7662	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			125.10670	170.170	16.99	0.2338	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,808.53270	2,578.953	20.31	0.9785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			9.63270	11.753	20.31	0.0215	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,643.46490	1,424.360	16.47	0.8994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			44.56490	57.161	16.47	0.1006	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			122.92310	167.393	16.98	0.2310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,161.82310	974.593	16.98	0.7690	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			497.76690	617.601	18.85	0.5305	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			566.66690	454.801	18.85	0.4695	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			418.25670	525.262	18.47	0.4861	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			637.15670	512.462	18.47	0.5139	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,132.07020	1,303.008	21.17	0.7421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			280.97020	220.208	21.17	0.2579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			341.47780	437.271	18.17	0.4366	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			720.37780	584.471	18.17	0.5634	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			217.32400	290.962	17.58	0.3380	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			906.22400	748.162	17.58	0.6620	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			428.44200	537.183	18.52	0.4922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			627.34200	504.383	18.52	0.5078	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,093.30410	1,866.478	17.79	0.9464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			24.40410	29.278	17.79	0.0536	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,927.16890	2,697.334	20.72	0.9815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			8.26890	10.134	20.72	0.0185	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			423.33180	531.207	18.50	0.4892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			632.23180	508.407	18.50	0.5108	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,075.78960	2,845.624	21.24	0.9847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			6.88960	8.424	21.24	0.0153	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			72.30390	101.764	16.72	0.1586	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,391.20390	1,188.964	16.72	0.8414	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,828.29080	2,598.666	20.37	0.9791	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			9.39080	11.466	20.37	0.0209	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,209.83860	1,982.358	18.20	0.9539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			20.93860	25.158	18.20	0.0461	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			177.49890	239.508	17.33	0.2970	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			996.39890	826.708	17.33	0.7030	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,757.09990	1,532.971	16.58	0.9169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			38.19990	45.771	16.58	0.0831	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			647.96010	785.476	19.49	0.5986	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			466.86010	372.676	19.49	0.4014	37,267.55	100	11,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,454.12730	2,225.583	19.06	0.9663	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			15.22730	18.383	19.06	0.0337	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			548.82530	676.119	19.08	0.5559	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		527.72530	423.319	19.08	0.4441	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		127.31600	172.980	17.00	0.2366	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		1,146.21600	960.180	17.00	0.7634	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		33.60240	40.257	16.92	0.0733	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,852.50240	1,627.457	16.92	0.9267	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		46.31740	61.057	16.50	0.1061	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,615.21740	1,398.257	16.50	0.8939	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		578.90010	709.583	19.21	0.5696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		507.80010	406.783	19.21	0.4304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		17.74110	21.363	18.65	0.0391	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		2,336.64110	2,108.563	18.65	0.9609	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		163.85750	221.300	17.23	0.2814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		1,032.75750	858.500	17.23	0.7186	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,510.40660	2,719.754	24.52	0.9119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		89.30660	66.954	24.52	0.0881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,890.82340	1,665.448	17.06	0.9303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		31.92340	38.248	17.06	0.0697	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		43.43420	54.669	16.45	0.0971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,662.33420	1,441.869	16.45	0.9029	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		442.53960	352.515	19.67	0.3838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		693.63960	835.315	19.67	0.6162	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,359.24210	1,540.764	21.86	0.7863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		228.14210	177.964	21.86	0.2137	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		3,184.92740	2,954.489	21.59	0.9867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		6.02740	7.289	21.59	0.0133	0.00	0	2,764
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		1,091.15720	913.076	17.12	0.7312	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		160.25720	214.176	17.12	0.2688	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		862.07680	1,014.747	20.17	0.6611	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		392.97680	313.647	20.17	0.3389	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		527.20300	425.402	19.18	0.4343	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		596.30300	726.501	19.18	0.5657	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		823.34180	677.423	17.87	0.6089	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		292.44180	378.523	17.87	0.3911	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		463.13050	574.709	18.59	0.4987	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		636.03050	515.509	18.59	0.5013	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		48.97610	61.831	16.47	0.1037	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,681.87610	1,462.631	16.47	0.8963	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		511.62550	630.572	18.81	0.5241	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		594.52550	481.372	18.81	0.4759	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,588.58730	1,376.808	16.56	0.8778	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		55.68730	76.008	16.56	0.1222	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		891.99380	742.524	17.66	0.6260	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		289.89380	372.524	17.66	0.3740	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		543.29780	442.311	19.15	0.4299	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		651.19780	782.311	19.15	0.5701	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,895.02000	1,671.986	16.71	0.9153	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			42.92000	51.986	16.71	0.0847	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			278.10280	358.762	17.60	0.3652	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			910.20280	758.761	17.60	0.6348	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			149.79200	197.875	16.88	0.2446	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,201.89200	1,017.875	16.88	0.7554	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,824.59340	3,034.805	24.71	0.9108	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			96.69340	74.805	24.71	0.0892	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,223.22370	2,422.686	23.43	0.8692	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			145.32370	112.686	23.43	0.1308	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			38.71450	46.984	16.95	0.0762	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,994.61450	1,770.684	16.95	0.9238	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			35.22000	43.327	17.43	0.0651	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,261.82000	2,037.127	17.43	0.9349	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			58.18960	72.459	16.82	0.0990	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,017.78960	1,798.759	16.82	0.9010	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			809.98390	942.916	19.34	0.5798	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			591.48390	491.116	19.34	0.4202	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			47.59490	59.267	17.06	0.0825	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,169.09490	1,947.467	17.06	0.9175	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,974.34330	1,756.404	16.75	0.8946	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			62.84330	78.204	16.75	0.1054	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			396.07390	486.076	17.84	0.4034	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			927.57390	784.276	17.84	0.5966	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,001.38730	850.400	17.60	0.6300	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			339.88730	422.200	17.60	0.3700	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			808.76120	937.760	19.21	0.5631	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			645.26120	540.360	19.21	0.4369	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			501.44330	598.361	18.04	0.4285	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			946.64330	809.061	18.04	0.5715	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			61.83830	78.153	16.72	0.0969	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,197.03830	1,978.853	16.72	0.9031	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,043.95030	1,828.954	16.62	0.8824	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			78.75030	98.254	16.62	0.1176	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,092.68210	940.963	17.55	0.6342	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			377.48210	460.263	17.55	0.3658	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			938.13770	1,072.054	19.46	0.5846	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			633.33770	532.754	19.46	0.4154	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			670.82640	568.178	19.43	0.4194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			991.02640	1,123.678	19.43	0.5806	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			667.48110	565.251	19.45	0.4177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			997.68110	1,130.751	19.45	0.5823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,958.63860	2,730.746	16.67	0.9634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			18.83860	26.246	16.67	0.0366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,673.66680	4,439.410	21.21	0.9934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.86680	4.910	21.21	0.0066	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,275.00700	1,106.091	17.18	0.6817	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			325.20700	391.591	17.18	0.3183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,214.22080	2,980.939	16.72	0.9757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			14.42080	16.439	16.72	0.0243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,301.37380	2,083.312	16.55	0.9061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			61.57380	78.812	16.55	0.0939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			157.69600	195.579	16.59	0.1946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,707.49600	1,510.079	16.59	0.8054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,511.29080	3,277.375	17.65	0.9814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			11.49080	12.875	17.65	0.0186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			912.58530	1,040.148	19.22	0.5591	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			712.38530	604.648	19.22	0.4409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,273.57720	3,040.150	16.90	0.9770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			13.77720	15.650	16.90	0.0230	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			504.72910	598.407	17.93	0.4138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,024.52910	882.907	17.93	0.5862	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			421.48040	506.248	17.61	0.3742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,121.28040	970.748	17.61	0.6258	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,480.58520	1,296.690	16.86	0.7460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			230.78520	282.190	16.86	0.2540	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			764.10640	880.882	18.78	0.5137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			803.90640	685.382	18.78	0.4863	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,402.80370	1,223.743	16.96	0.7229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			263.00370	319.243	16.96	0.2771	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,699.43020	1,502.634	16.59	0.8035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			159.63020	198.134	16.59	0.1965	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,078.93550	1,216.876	19.67	0.6028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			628.73550	531.376	19.67	0.3972	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			893.39820	1,019.659	19.16	0.5536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			723.19820	614.159	19.16	0.4464	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,141.49260	1,283.097	19.84	0.6175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			601.29260	507.597	19.84	0.3825	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,568.67880	2,345.831	16.60	0.9346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			38.87880	51.331	16.60	0.0654	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,087.21020	1,873.947	16.50	0.8768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			87.41020	109.447	16.50	0.1232	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,531.32710	2,309.077	16.59	0.9311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			41.52710	54.577	16.59	0.0689	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,375.20700	1,197.937	17.00	0.7144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			275.40700	333.437	17.00	0.2856	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,132.52900	980.999	17.58	0.6303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			412.72900	496.499	17.58	0.3697	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,370.05790	2,553.467	22.44	0.8019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			289.85790	237.967	22.44	0.1981	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,045.33750	901.754	17.86	0.5949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			485.53750	577.254	17.86	0.4051	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,378.70970	2,562.329	22.45	0.8028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			288.50970	236.829	22.45	0.1972	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,175.57750	1,960.220	16.52	0.8897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			75.77750	95.720	16.52	0.1103	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,307.82340	1,135.103	17.09	0.6929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			308.02340	370.603	17.09	0.3071	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,739.35150	2,930.834	23.07	0.8343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			239.15150	195.334	23.07	0.1657	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			999.05870	859.876	18.02	0.5753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			529.25870	625.377	18.02	0.4247	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,085.81790	1,224.158	19.69	0.6045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			625.61790	528.658	19.69	0.3955	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,964.27720	2,136.426	21.72	0.7563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			364.07720	300.926	21.72	0.2437	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			862.90330	737.650	18.53	0.5143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			683.10330	793.150	18.53	0.4857	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,397.26600	1,552.182	20.51	0.6700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			507.06600	426.682	20.51	0.3300	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,157.80160	1,942.852	16.52	0.8872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			78.00160	98.352	16.52	0.1128	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,093.60150	945.562	17.70	0.6147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			443.80150	531.062	17.70	0.3853	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,226.94700	1,373.479	20.07	0.6364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			566.74700	477.979	20.07	0.3636	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,982.95170	1,772.385	16.48	0.8601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			103.15170	127.885	16.48	0.1399	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			984.06450	846.336	18.07	0.5689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			544.26450	641.836	18.07	0.4311	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,582.95420	1,745.508	20.96	0.7016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			452.75420	380.008	20.96	0.2984	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,872.37020	1,664.955	16.46	0.8406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			122.57020	150.455	16.46	0.1594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,014.26860	873.626	17.96	0.5818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			514.46860	609.126	17.96	0.4182	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,481.46210	1,639.976	20.72	0.6849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			481.26210	404.476	20.72	0.3151	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			858.54820	733.784	18.54	0.5123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			688.74820	799.284	18.54	0.4877	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,337.05980	1,489.252	20.35	0.6586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			526.85980	443.752	20.35	0.3414	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,780.86760	1,578.081	16.50	0.8219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			141.06760	173.581	16.50	0.1781	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			854.21510	729.939	18.56	0.5103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			694.41510	805.439	18.56	0.4897	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,783.66550	1,951.573	21.39	0.7318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			403.46550	336.073	21.39	0.2682	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,516.83870	1,330.798	16.82	0.7563	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			217.03870	266.298	16.82	0.2437	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,387.36890	2,571.200	22.47	0.8036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			287.16890	235.700	22.47	0.1964	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,531.49710	1,344.610	16.80	0.7603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			211.69710	260.110	16.80	0.2397	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			898.53850	769.378	18.38	0.5308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			638.73850	744.878	18.38	0.4692	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,192.29260	3,397.179	24.07	0.8624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			192.09260	161.679	24.07	0.1376	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,451.98370	1,269.831	16.90	0.7377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			242.18370	295.331	16.90	0.2623	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,318.30110	2,500.429	22.35	0.7968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			298.10110	244.929	22.35	0.2032	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			715.96760	607.803	19.20	0.4427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			906.16760	1,033.303	19.20	0.5573	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,500.59680	2,687.067	22.66	0.8142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			270.39680	221.567	22.66	0.1858	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,281.52430	1,111.839	17.16	0.6840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			321.72430	387.339	17.16	0.3160	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			737.88320	627.090	19.09	0.4538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			868.08320	992.590	19.09	0.5462	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,570.53390	3,778.917	25.00	0.8789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			170.33390	143.417	25.00	0.1211	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			741.60540	630.367	19.07	0.4557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			861.80540	985.867	19.07	0.5443	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			772.08500	657.267	18.93	0.4708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			812.28500	932.767	18.93	0.5292	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,275.38040	2,456.412	22.27	0.7923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			305.18040	250.912	22.27	0.2077	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,266.82030	2,447.631	22.26	0.7914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			306.62030	252.131	22.26	0.2086	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,043.52460	1,831.362	16.49	0.8700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			93.72460	116.862	16.49	0.1300	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,502.26910	1,317.084	16.83	0.7522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			222.46910	272.584	16.83	0.2478	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,947.81220	2,119.440	21.69	0.7542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			367.61220	303.940	21.69	0.2458	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,957.20700	1,747.348	16.48	0.8558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			107.40700	132.848	16.48	0.1442	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,562.04780	2,749.878	22.77	0.8197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			261.84780	214.378	22.77	0.1803	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,628.90740	1,436.644	16.68	0.7862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			179.10740	222.144	16.68	0.2138	2,221,436.00	10,000	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			674.18550	571.127	19.42	0.4212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			984.38550	1,116.627	19.42	0.5788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			940.36350	806.953	18.22	0.5497	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			590.56350	692.453	18.22	0.4503	6,924,525.00	10,000	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,718.68760	1,885.489	21.27	0.7224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			418.48760	349.989	21.27	0.2776	3,499,891.00	10,000	10,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			25.78050	33.629	16.30	0.0453	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,832.78050	2,605.029	16.30	0.9547	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,184.67750	1,030.200	17.52	0.6386	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			413.77750	495.100	17.52	0.3614	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,077.66710	1,212.679	19.60	0.5914	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			668.56710	567.778	19.60	0.4086	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			93.15060	115.550	16.41	0.1259	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,114.05060	1,900.650	16.41	0.8741	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			615.65130	717.271	18.26	0.4502	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			966.55130	832.371	18.26	0.5498	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			100.52260	125.729	16.39	0.1338	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,079.12260	1,868.329	16.39	0.8662	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			742.04660	849.343	18.46	0.4704	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			984.44660	854.443	18.46	0.5296	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,281.48450	1,122.089	17.45	0.6438	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			449.08450	526.989	17.45	0.3562	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,229.28920	1,366.375	19.75	0.5984	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			701.68920	601.475	19.75	0.4016	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			91.79090	118.122	16.12	0.1214	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,254.19090	2,043.222	16.12	0.8786	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,186.18970	1,977.290	16.19	0.8675	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			103.78970	132.190	16.19	0.1325	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			202.40660	245.120	16.62	0.2109	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,794.80660	1,600.220	16.62	0.7891	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,379.02310	1,518.232	19.92	0.6047	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			731.02310	631.532	19.92	0.3953	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,258.01940	2,051.414	16.05	0.8620	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			116.01940	148.114	16.05	0.1380	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			870.14440	981.219	18.68	0.4873	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,002.14440	874.519	18.68	0.5127	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,372.35440	1,208.692	17.41	0.6487	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			480.35440	555.392	17.41	0.3513	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			142.41560	178.597	16.22	0.1587	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,144.41560	1,941.897	16.22	0.8413	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			23.14210	34.904	14.90	0.0438	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,030.94210	2,803.804	14.90	0.9562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			543.75100	626.848	17.59	0.3710	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,337.10090	1,181.450	17.61	0.6271	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			548.10090	631.950	17.61	0.3729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			117.73890	152.350	15.90	0.1388	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,348.42540	1,191.261	17.57	0.6308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			539.42540	621.761	17.57	0.3692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,208.42620	1,065.603	18.02	0.5826	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		669.42620	766.103	18.02	0.4174	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,141.57670	3,328.629	22.95	0.8005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,578.62430	1,400.985	17.10	0.6993	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		565.67690	652.570	17.67	0.3801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,314.67690	1,162.070	17.67	0.6199	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,538.36920	1,683.702	20.19	0.6235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		707.36920	613.202	20.19	0.3765	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		2,286.73890	2,081.850	15.90	0.8612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		841.17130	731.541	19.48	0.4360	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,643.95760	1,462.518	17.01	0.7169	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		354.95760	413.018	17.01	0.2831	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,269.52350	1,401.784	19.59	0.5738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		818.52350	711.284	19.59	0.4262	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		389.62430	451.485	17.10	0.3007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		114.09890	148.078	15.87	0.1359	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,480.11030	1,622.855	20.07	0.6135	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		729.11030	632.355	20.07	0.3865	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,677.36280	1,494.047	16.96	0.7257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		338.36280	394.547	16.96	0.2743	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,222.17130	1,352.041	19.48	0.5640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		763.43880	662.483	19.87	0.4019	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		2,096.67520	1,899.589	16.28	0.8244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		167.67520	210.089	16.28	0.1756	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		771.79920	876.135	18.34	0.4501	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,120.79920	985.635	18.34	0.5499	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,303.09890	2,097.578	15.87	0.8641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,232.66340	1,087.781	17.94	0.5914	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		143.33490	182.128	16.10	0.1583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,182.33490	1,981.628	16.10	0.8417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,496.61540	2,284.100	15.50	0.8955	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		77.61540	104.600	15.50	0.1045	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,394.43880	1,532.983	19.87	0.5981	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,492.57910	4,252.556	18.62	0.9853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		13.57910	13.056	18.62	0.0147	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,919.04620	2,694.381	14.76	0.9463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		30.04620	44.881	14.76	0.0537	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		643.66340	738.281	17.94	0.4086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		350.57670	298.129	22.95	0.1995	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,342.75100	1,186.348	17.59	0.6290	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		722.44220	822.172	18.16	0.4312	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		1,182.94220	1,042.972	18.16	0.5688	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,504.95200	2,677.475	21.91	0.7436	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		465.45200	398.275	21.91	0.2564	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,452.05700	1,285.099	17.39	0.6529	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		505.75700	579.199	17.39	0.3471	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,517.40880	1,659.616	20.07	0.6106	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		753.70880	655.516	20.07	0.3894	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		122.65660	158.768	15.84	0.1406	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,318.95660	2,114.668	15.84	0.8594	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		989.71720	1,104.474	18.87	0.5012	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		1,016.01720	890.374	18.87	0.4988	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		163.71640	206.441	16.15	0.1696	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,175.91640	1,978.141	16.15	0.8304	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,879.75370	2,035.092	20.80	0.6622	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		645.95370	560.692	20.80	0.3378	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,989.30390	1,798.714	16.57	0.7885	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		233.10390	283.114	16.57	0.2115	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,118.75820	1,236.014	19.04	0.5125	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		1,040.35820	915.514	19.04	0.4875	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,544.92680	1,373.113	17.36	0.6581	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		533.32680	603.613	17.36	0.3419	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,664.32020	1,807.941	20.21	0.6141	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		785.92020	687.441	20.21	0.3859	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		128.68490	168.840	15.60	0.1422	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,390.28490	2,188.340	15.60	0.8578	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		185.90020	235.061	16.13	0.1794	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,209.50020	2,016.461	16.13	0.8206	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,825.27420	1,973.129	20.46	0.6304	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		762.57420	667.629	20.46	0.3696	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		643.87670	728.533	17.70	0.3775	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,451.17670	1,293.033	17.70	0.6225	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,816.66160	1,962.008	20.37	0.6198	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		807.66160	709.308	20.37	0.3802	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		133.61870	169.887	15.19	0.1402	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,454.61870	2,247.187	15.19	0.8598	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,252.28760	1,372.450	19.23	0.5246	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		1,053.28760	929.750	19.23	0.4754	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,627.86910	1,454.501	17.39	0.6623	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		556.86910	627.201	17.39	0.3377	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		211.38860	257.313	15.94	0.1861	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,248.28860	2,050.413	15.94	0.8139	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,064.17610	4,261.901	24.21	0.8034	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		396.97610	350.801	24.21	0.1966	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,280.17900	1,399.761	19.21	0.5218	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,084.77900	959.761	19.21	0.4782	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		1,081.23320	956.540	19.22	0.4769	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,286.63320	1,406.540	19.22	0.5231	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,104.85930	3,280.906	22.33	0.7452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		529.45930	460.906	22.33	0.2548	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,696.57850	1,519.806	17.33	0.6709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		551.97850	619.806	17.33	0.3291	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		2,859.49160	3,030.366	21.96	0.7256	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			574.09160	500.366	21.96	0.2744	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,627.02780	1,454.243	17.44	0.6526	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			602.42780	674.243	17.44	0.3474	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,575.41480	3,766.623	23.19	0.7750	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			460.01480	406.623	23.19	0.2250	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,720.74590	3,913.783	23.47	0.7824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			445.34590	393.783	23.47	0.2176	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,768.62510	1,587.898	17.22	0.6893	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			504.02510	567.898	17.22	0.3107	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,147.11820	1,016.538	18.98	0.5002	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,172.51820	1,286.538	18.98	0.4998	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,757.22490	3,950.703	23.54	0.7842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			441.82490	390.703	23.54	0.2158	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,881.40940	1,694.821	17.06	0.7166	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			436.80940	494.821	17.06	0.2834	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,357.19490	4,557.012	24.69	0.8101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			391.79490	347.012	24.69	0.1899	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,179.43360	1,988.416	16.33	0.7888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			264.83360	318.416	16.33	0.2112	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,415.83950	3,602.105	22.87	0.7660	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			480.43950	422.105	22.87	0.2340	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,738.30590	1,559.216	17.27	0.6816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			523.70590	589.216	17.27	0.3184	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,172.73790	1,982.238	16.36	0.7872	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			268.13790	322.238	16.36	0.2128	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,166.06980	1,976.086	16.39	0.7855	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			271.46980	326.086	16.39	0.2145	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,910.95280	2,680.575	13.74	0.9273	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			56.35280	70.575	13.74	0.0727	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,493.15130	1,622.774	19.64	0.5610	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			977.75130	862.774	19.64	0.4390	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,843.18330	1,658.535	17.11	0.7075	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			458.58330	518.535	17.11	0.2925	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,521.62220	2,684.381	21.45	0.6946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			646.22220	564.381	21.45	0.3054	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,624.44160	4,380.045	17.36	0.9802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			19.84160	20.045	17.36	0.0198	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,036.68410	3,211.349	22.23	0.7400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			541.28410	471.349	22.23	0.2600	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,421.99420	1,271.565	18.03	0.5931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			787.39420	881.565	18.03	0.4069	0.00	0	1,200
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,077.58850	954.570	19.39	0.4678	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			578.95520	648.827	17.41	0.3333	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			837.83800	738.917	20.51	0.3781	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,954.43800	2,101.217	20.51	0.6219	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			148.18530	178.069	15.03	0.1411	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,531.58530	2,315.769	15.03	0.8589	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,374.18850	1,496.870	19.39	0.5322	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,712.35520	1,536.527	17.41	0.6667	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			237.35570	283.722	15.97	0.1931	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,295.05570	2,095.522	15.97	0.8069	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,117.13550	2,266.428	20.78	0.6252	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			866.73550	768.228	20.78	0.3748	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,615.85200	2,401.110	15.29	0.8534	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			166.25200	199.310	15.29	0.1466	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,519.70230	1,646.254	19.69	0.5411	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,099.30230	978.054	19.69	0.4589	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,800.49450	1,623.472	17.49	0.6710	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			600.89450	671.672	17.49	0.3290	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			273.38660	323.176	16.20	0.2038	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,332.98660	2,134.976	16.20	0.7962	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,642.85220	1,771.990	19.90	0.5467	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,124.35220	1,003.690	19.90	0.4533	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,880.83960	1,702.512	17.54	0.6751	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			619.33960	690.812	17.54	0.3249	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,254.69230	2,405.681	20.97	0.6267	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			896.19230	797.381	20.97	0.3733	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			181.92020	215.632	15.42	0.1499	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,693.42020	2,477.332	15.42	0.8501	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			307.88720	360.243	16.39	0.2118	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,385.78720	2,188.144	16.39	0.7882	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,270.60990	2,082.386	16.85	0.7571	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			389.20990	451.786	16.85	0.2429	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,655.79990	2,815.872	21.56	0.6613	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			817.19990	726.472	21.56	0.3387	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,960.59780	5,155.457	25.41	0.7916	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,508.04260	1,630.222	19.64	0.5189	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,236.30280	1,107.111	19.62	0.4833	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,494.90280	1,616.511	19.62	0.5167	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			501.99780	446.057	25.41	0.2084	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,708.35870	3,458.299	14.67	0.9482	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			56.95870	57.699	14.67	0.0518	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,232.86700	1,103.964	19.63	0.4822	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,501.46700	1,623.364	19.63	0.5178	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,229.44260	1,100.822	19.64	0.4811	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,398.73430	2,551.061	21.14	0.6277	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			928.53430	828.861	21.14	0.3723	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			200.95540	235.170	15.61	0.1536	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,780.75540	2,562.970	15.61	0.8464	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,779.82640	1,911.793	20.11	0.5526	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,149.62640	1,029.593	20.11	0.4474	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,966.46240	1,787.723	17.58	0.6794	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	31/12/2019	Foreign Exchange Option	14.25	Put			636.66240	709.923	17.58	0.3206	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			341.22630	394.781	16.52	0.2186	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,435.32630	2,236.681	16.52	0.7814	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			371.94180	427.075	16.62	0.2244	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,477.94180	2,278.975	16.62	0.7756	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			405.09280	461.145	16.74	0.2299	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,527.29280	2,327.045	16.74	0.7701	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,540.56650	1,398.445	19.46	0.5316	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,428.56650	1,543.645	19.46	0.4684	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,547.78160	1,405.544	19.44	0.5337	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,415.78160	1,530.744	19.44	0.4663	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,544.16450	1,401.989	19.45	0.5327	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,422.16450	1,537.189	19.45	0.4673	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			440.52790	495.843	16.86	0.2349	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,578.82790	2,375.843	16.86	0.7651	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			471.24900	528.371	16.96	0.2397	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,617.24900	2,414.071	16.96	0.7603	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			504.25910	563.278	17.06	0.2435	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,672.75910	2,469.278	17.06	0.7565	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,952.02700	1,790.502	18.90	0.6012	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,182.12700	1,283.802	18.90	0.3988	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,947.72550	1,786.509	18.91	0.6002	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,187.82550	1,289.809	18.91	0.3998	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,943.43630	1,782.521	18.92	0.5992	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,193.53630	1,295.821	18.92	0.4008	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,323.37120	1,429.816	19.19	0.4102	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,981.47120	1,821.516	19.19	0.5898	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,111.31650	1,945.954	19.19	0.6011	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,330.71650	1,435.054	19.19	0.3989	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,107.08720	1,942.025	19.20	0.6002	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,336.48720	1,441.125	19.20	0.3998	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,115.29830	1,949.902	19.17	0.6021	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,324.69830	1,429.002	19.17	0.3979	0.00	0	0
Total \$ / R Option												13,995,249.55	70,100	7,607,240
Total \$ / R												1,496,865,788.05	171,739	8,619,404
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.58720		14.81890			0.0000	0.00	0	334
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.76450		14.99980			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.92950		15.16900			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	344
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			113,207.02190	130,300.826	21.17	0.7421	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			28,097.02190	22,020.826	21.17	0.2579	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			40,073.71780	31,803.488	20.00	0.3526	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			78,183.71780	93,083.488	20.00	0.6474	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	14/12/2018	Foreign Exchange Option	15.21	Call		39,769.54070	31,553.442	20.02	0.3503		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		78,879.54070	93,833.442	20.02	0.6497		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		40,380.58500	32,055.636	19.97	0.3550		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		77,490.58500	92,335.636	19.97	0.6450		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		31,826.49330	38,310.862	17.14	0.3138		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		128,152.43040	111,183.876	17.16	0.6840		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		32,172.43040	38,733.876	17.16	0.3160		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		129,462.54460	112,340.810	17.13	0.6884		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		31,482.54460	37,890.810	17.13	0.3116		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		128,806.49330	111,760.862	17.14	0.6862		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		134,275.10250	118,634.773	17.59	0.6290		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		54,375.10250	62,684.773	17.59	0.3710		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		133,710.09400	118,145.010	17.61	0.6271		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		54,810.09400	63,195.010	17.61	0.3729		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		134,842.53860	119,126.117	17.57	0.6308		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		53,942.53860	62,176.117	17.57	0.3692		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	344
£ / R	On	28/09/2018	Foreign Exchange Future		19.13690	19.29080		0.0000		0.00	0	0	14	
£ / R	On	15/10/2018	Foreign Exchange Future		19.19340	19.34900		0.0000		0.00	0	0	48	
£ / R	On	14/12/2018	Foreign Exchange Future		19.39850	19.56230		0.0000		6,983,460.00	360	475,779		
£ / R	On	18/03/2019	Foreign Exchange Future		19.73170	19.89980		0.0000		0.00	0	4,932		
£ / R	On	14/06/2019	Foreign Exchange Future		20.04130	20.21550		0.0000		0.00	0	5,856		
£ / R	On	16/09/2019	Foreign Exchange Future		20.38260	20.56360		0.0000		0.00	0	10,363		
Total £ / R Future												6,983,460.00	360	496,992
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call	1,643.20610	1,489.250	23.73	0.9898		0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put	2,40610	2,350	23.73	0.0102		0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call	1,633.26500	1,479.322	23.68	0.9895		0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put	2,46500	2,422	23.68	0.0105		0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call	1,653.14880	1,499.180	23.79	0.9901		0.00	0	0	
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put	2,34880	2,280	23.79	0.0099		0.00	0	0	
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put	221.34690	270.259	16.21	0.4361		0.00	0	0	
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call	490.34690	383.659	16.21	0.5639		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call	1,586.10610	1,445.422	16.69	0.8125		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put	143.80610	166.922	16.69	0.1875		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call	1,577.96770	1,437.532	16.69	0.8106		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put	145.66770	169.032	16.69	0.1894		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call	1,594.26490	1,453.332	16.69	0.8143		0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put	141.96490	164.832	16.69	0.1857		0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call	2,147.59370	2,003.622	16.71	0.8005		0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put	247.79370	271.922	16.71	0.1995		0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put	2,036.50950	2,145.792	18.88	0.7129		0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call	496.30950	437.492	18.88	0.2871		0.00	0	500	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			0.00000	1,109.206	17.47	0.5196	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			0.00000	840.906	17.47	0.4804	420,453.10	500	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,918.28790	1,779.499	16.69	0.7590	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			318.48790	347.799	16.69	0.2410	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,910.87070	1,772.261	16.69	0.7575	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			321.07070	350.561	16.69	0.2425	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,925.72400	1,786.752	16.69	0.7604	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			315.92400	345.052	16.69	0.2396	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,120.16760	1,980.643	17.28	0.7150	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			534.66760	569.343	17.28	0.2850	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,113.42170	1,974.044	17.28	0.7137	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			537.92170	572.744	17.28	0.2863	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,126.92660	1,987.260	17.28	0.7162	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			531.42660	565.960	17.28	0.2838	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,434.12790	2,287.891	17.61	0.7065	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			690.52790	725.291	17.61	0.2935	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,427.64470	2,281.574	17.61	0.7054	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			694.04470	728.974	17.61	0.2946	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,440.61550	2,294.228	17.61	0.7075	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			687.01550	721.628	17.61	0.2925	0.00	0	0
Total £ / R Option												420,453.10	500	1,500
Total £ / R												7,403,913.10	860	498,492
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13052		0.13275			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13318		0.13547			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13568		0.13803			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,340.77860	1,125.548	16.44	0.8640	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			65.57860	73.848	16.44	0.1360	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			671.12100	514.175	19.46	0.5355	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			395.92100	462.475	19.46	0.4645	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,290.97380	2,066.961	19.47	0.9691	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			15.77380	15.261	19.47	0.0309	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,813.41420	1,607.300	22.02	0.7742	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			266.71420	289.700	22.02	0.2258	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,159.61310	989.043	22.34	0.5919	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			612.91310	671.443	22.34	0.4081	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,633.68530	2,408.813	21.69	0.9090	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			86.98530	91.213	21.69	0.0910	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,351.44620	1,186.614	19.29	0.6337	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			548.54620	618.414	19.29	0.3663	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			923.57290	790.772	21.12	0.4669	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,120.67290	1,222.572	21.12	0.5331	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,973.82560	1,766.523	16.76	0.8235	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	0.12	Put			170.92560	198.323	16.76	0.1765	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	25/09/2018	Foreign Exchange Future			16.96740		17.11380			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.02880		17.18070			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.24630		17.40730			0.0000	59,085,823.80	3,426	111,394
€ / R	On	18/03/2019	Foreign Exchange Future			17.60480		17.77000			0.0000	0.00	0	36,651
€ / R	On	14/06/2019	Foreign Exchange Future			17.94450		18.11400			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.18950		18.36310			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.32300		18.49900			0.0000	0.00	0	6,834
Total € / R Future												59,085,823.80	3,426	160,169
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			2.49410	3.585	22.55	0.0214	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			1,026.29410	880.985	22.55	0.9786	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			645.38110	752.262	18.17	0.7780	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			146.08110	101.062	18.17	0.2220	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			894.96740	994.209	18.55	0.6399	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			419.31820	357.917	18.58	0.3579	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			902.01820	1,001.617	18.58	0.6421	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			416.39010	355.348	18.60	0.3558	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			909.09010	1,009.048	18.60	0.6442	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			422.26740	360.509	18.55	0.3601	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1,063.50580	962.428	16.77	0.5764	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			623.50580	687.628	16.77	0.4236	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,261.27100	2,381.136	20.38	0.7576	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,279.59600	2,122.591	15.41	0.8798	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			109.59600	117.791	15.41	0.1202	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,823.35010	1,681.219	15.41	0.8049	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			193.35010	216.419	15.41	0.1951	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,815.63740	1,673.750	15.41	0.8032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			381.27100	335.936	20.38	0.2424	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			163.26560	183.018	15.30	0.1721	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			195.63740	218.950	15.41	0.1968	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,831.08450	1,688.704	15.40	0.8066	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			191.08450	213.904	15.40	0.1934	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,933.26560	1,787.818	15.30	0.8279	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,709.47100	1,579.562	15.96	0.6987	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			465.47100	505.062	15.96	0.3013	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,703.11150	1,573.450	15.97	0.6971	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			469.11150	508.950	15.97	0.3029	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,715.84260	1,585.692	15.95	0.7002	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			461.84260	501.192	15.95	0.2998	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			257.88680	274.245	15.58	0.1764	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,590.98680	2,433.745	15.58	0.8236	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,122.81740	2,225.071	19.23	0.6303	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			835.91740	764.571	19.23	0.3697	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,425.92890	2,272.221	15.59	0.7999	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			302.82890	322.721	15.59	0.2001	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,892.09540	1,758.730	16.05	0.6973	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			538.99540	579.230	16.05	0.3027	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			881.55230	944.040	16.79	0.3947	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,605.83970	1,492.560	16.80	0.6040	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			886.83970	949.561	16.80	0.3960	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,601.14240	1,488.096	16.81	0.6026	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			892.14240	955.096	16.81	0.3974	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,610.55230	1,497.040	16.79	0.6053	0.00	0	0
Total € / R Option												0.00	0	157,036
Total € / R												59,085,823.80	3,426	317,205
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.61570		10.76680			0.0000	435,243.70	41	36,595
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			10.75700		10.90870			0.0000	0.00	0	520
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.89340		11.04680			0.0000	0.00	0	4,929
Total AUS\$ / R Future												435,243.70	41	42,044
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			833.81960	953.951	16.92	0.8233	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			113.82880	82.078	16.87	0.1814	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			817.02880	936.378	16.87	0.8186	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			112.21240	80.854	16.90	0.1790	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			825.41240	945.154	16.90	0.8210	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			110.61960	79.651	16.92	0.1767	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			752.58340	641.843	13.79	0.6728	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			193.88340	234.843	13.79	0.3272	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			746.05910	635.801	13.80	0.6691	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			197.35910	238.801	13.80	0.3309	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			739.57110	629.801	13.81	0.6654	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			200.87110	242.801	13.81	0.3346	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			583.76180	500.246	14.91	0.4921	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			546.96180	616.846	14.91	0.5079	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			579.41050	496.474	14.92	0.4893	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			552.61050	623.074	14.92	0.5107	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			588.14560	504.043	14.89	0.4949	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			541.34560	610.643	14.89	0.5051	0.00	0	0
Total AUS\$ / R Option												0.00	0	0
Total AUS\$ / R												435,243.70	41	42,044
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.32090		11.45450			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.47980		11.61600			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 CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call		1,979.82670	1,846.592	17.53	0.9838		0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put		5.32670	5.692	17.53	0.0162		0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call		1,969.88590	1,836.662	17.47	0.9836		0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put		5.38590	5.762	17.47	0.0164		0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call		1,989.76830	1,856.523	17.59	0.9841		0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put		5.26830	5.623	17.59	0.0159		0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call		1,020.27420	905.788	13.91	0.7711		0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put		134.27420	155.988	13.91	0.2289		0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call		1,012.63230	898.457	13.91	0.7681		0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put		136.63230	158.657	13.91	0.2319		0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call		1,027.94540	913.151	13.90	0.7740		0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put		131.94540	153.350	13.90	0.2260		0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			623.47160	647.87570			0.0000		0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	14/12/2018	Foreign Exchange Future			15.28910	15.42540			0.0000		0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.62550	15.76580			0.0000		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.94160	16.08540			0.0000		0.00	0	150
Total CHF / R Future												0.00	0	1,798
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call		2,249.74110	2,109.547	18.97	0.9498		0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put		34.34110	30.447	18.97	0.0502		0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		2,240.00600	2,099.763	18.92	0.9493		0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		34.60600	30.663	18.92	0.0507		0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		2,259.47860	2,119.332	19.02	0.9502		0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		34.07860	30.232	19.02	0.0498		0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		1,540.73830	1,418.404	16.71	0.7609		0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		254.93830	272.904	16.71	0.2391		0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		1,555.69590	1,432.936	16.71	0.7645		0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		249.89590	267.436	16.71	0.2355		0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call		1,548.20800	1,425.662	16.71	0.7627		0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put		252.40800	270.162	16.71	0.2373		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call		1,738.30470	1,618.535	16.91	0.7320		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put		382.90470	406.935	16.91	0.2680		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call		1,731.43170	1,611.860	16.92	0.7304		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put		386.03170	410.260	16.92	0.2696		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		1,745.19880	1,625.223	16.91	0.7335		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	14/06/2019	Foreign Exchange Option	14.72	Put			379.79880	403.623	16.91	0.2665	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,798
CNH / R	On	14/12/2018	Foreign Exchange Future			2.12350		2.15400			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14310		2.17470			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16250		2.19500			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			47.50260	45.984	15.55	0.0643	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,491.77130	2,188.785	15.54	0.9265	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			51.77130	53.785	15.54	0.0735	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,396.44130	2,097.674	15.53	0.9164	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			56.44130	62.674	15.53	0.0836	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,587.50260	2,280.984	15.55	0.9357	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			622.29190	735.338	15.78	0.4055	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,486.35520	1,271.541	15.64	0.6284	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			539.35520	640.541	15.64	0.3716	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,426.94460	1,218.034	15.71	0.6114	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			579.94460	687.034	15.71	0.3886	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,369.29190	1,166.338	15.78	0.5945	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,519.43760	2,248.716	15.65	0.7659	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			369.43760	423.716	15.65	0.2341	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,441.12110	2,173.766	15.60	0.7549	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			391.12110	448.766	15.60	0.2451	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,598.72510	2,324.759	15.71	0.7767	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			348.72510	399.759	15.71	0.2233	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			328.89880		438.79340			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			2.33020		2.35000			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.37910		2.39960			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42700		2.44760			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			43.75090	45.712	15.46	0.0594	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,645.84560	2,449.970	15.11	0.9368	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			45.84560	47.970	15.11	0.0632	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	14/12/2018	Foreign Exchange Option	2.10	Call			2,548.11530	2,352.425	14.76	0.9327	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			48.11530	50.425	14.76	0.0673	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,743.75090	2,547.712	15.46	0.9406	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,928.83450	1,767.729	15.34	0.7167	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			432.83450	476.729	15.34	0.2833	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,860.61840	1,702.356	15.37	0.7022	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			464.61840	511.357	15.37	0.2978	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,998.53760	1,834.661	15.31	0.7309	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			402.53760	443.661	15.31	0.2691	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,351.82760	3,162.175	15.81	0.8409	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			275.82760	292.175	15.81	0.1591	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,268.76010	3,080.274	15.78	0.8329	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			292.76010	310.274	15.78	0.1671	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,186.48940	2,999.226	15.74	0.8246	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			310.48940	329.226	15.74	0.1754	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			1.86220		1.89160			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88750		1.91750			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.91070		1.94130			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,237.25190	2,942.186	19.18	0.9706	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			21.25190	20.186	19.18	0.0294	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,139.17000	2,843.734	18.83	0.9682	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			23.17000	21.734	18.83	0.0318	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,335.49860	3,040.763	19.53	0.9729	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			19.49860	18.763	19.53	0.0271	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,682.67850	1,461.257	17.34	0.6906	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			407.67850	486.257	17.34	0.3094	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,617.64300	1,399.571	17.39	0.6739	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			442.64300	524.571	17.39	0.3261	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,749.50330	1,524.744	17.30	0.7070	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			374.50330	449.744	17.30	0.2930	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,226.27230	1,991.009	17.17	0.7366	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			413.27230	484.009	17.17	0.2634	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,158.04830	1,925.078	17.20	0.7236	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			445.04830	518.078	17.20	0.2764	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,295.98340	2,058.405	17.13	0.7495	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			382.98340	451.404	17.13	0.2505	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/12/2018	Foreign Exchange Future			0.14290		0.14530			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14260		0.14480			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14200		0.14390			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			1.79790		1.82820			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.82740		1.85810			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.85520		1.88650			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			9.72700		9.80310			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.85450		9.93210			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.98000		10.05890			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			901.84670	829.910	14.25	0.8992	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			28.74670	32.910	14.25	0.1008	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			892.93530	821.164	14.27	0.8961	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			29.83530	34.164	14.27	0.1039	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			910.78930	838.691	14.24	0.9023	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			27.68930	31.691	14.24	0.0977	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			235.53940	254.484	14.78	0.3499	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			641.69160	583.239	14.79	0.6462	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			239.59160	258.739	14.79	0.3538	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			635.78230	577.536	14.80	0.6423	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			243.68230	263.036	14.80	0.3577	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			647.63940	588.984	14.78	0.6501	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			613.70600	560.468	15.62	0.5446	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			474.80600	500.468	15.62	0.4554	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			609.07280	556.034	15.63	0.5416	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			480.17280	506.034	15.63	0.4584	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			618.37340	564.930	15.61	0.5475	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			469.47340	494.930	15.61	0.4525	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			1.36580		1.37550			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.37550		1.38510			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.38550		1.39550			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			1,155.00000	1,058.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			1,055.00000	958.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			1,255.00000	1,158.000		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			451.00000	355.000		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			351.00000	255.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			551.00000	455.000		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			755.00000	655.000		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			655.00000	555.000		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			855.00000	755.000		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			1.32980		1.32010			0.0000	0.00	0	500
Total QUANTO £ / \$ Future									0.00	0	500
Total QUANTO £ / \$									0.00	0	500
QUANTO € On 14/12/2018 Foreign Exchange Future			1.18230		1.17470			0.0000	0.00	0	40
QUANTO € On 18/03/2019 Foreign Exchange Future			1.19240		1.18000			0.0000	0.00	0	0
QUANTO € On 14/06/2019 Foreign Exchange Future			1.20190		1.19000			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	40
Total QUANTO € / \$									0.00	0	40
SGD / R On 14/12/2018 Foreign Exchange Future			10.68950		10.83080			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.84470		10.98880			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.99090		11.13780			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			1,472.43000	1,332.292	15.75	0.9618	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			11.63000	12.792	15.75	0.0382	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,462.58590	1,322.481	15.68	0.9612	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			11.78590	12.981	15.68	0.0388	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,482.27660	1,342.108	15.81	0.9624	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			11.47660	12.608	15.81	0.0376	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			849.13640	740.461	14.98	0.6938	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			200.33640	235.761	14.98	0.3062	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			842.28570	734.351	15.00	0.6904	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			203.48570	239.651	15.00	0.3096	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			856.01990	746.606	14.97	0.6972	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			197.21990	231.906	14.97	0.3028	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,304.07550	1,179.547	15.03	0.7902	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			156.27550	178.647	15.03	0.2098	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,296.33070	1,172.153	15.03	0.7879	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			158.53070	181.253	15.03	0.2121	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,288.60660	1,164.782	15.04	0.7856	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			160.80660	183.882	15.04	0.2144	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			2.21990		2.24960			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.11620		2.14500			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.01750		2.04810			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			6.08920	7.048	34.62	0.0486	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			726.48920	757.148	34.62	0.9514	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			5.77920	6.716	34.62	0.0466	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			736.17920	766.816	34.62	0.9534	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			6.41460	7.395	34.62	0.0506	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			716.81460	747.495	34.62	0.9494	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			26.98910	22.167	28.25	0.1173	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			611.98910	635.967	28.25	0.8827	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			26.31270	21.582	28.33	0.1145	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			621.31270	645.382	28.33	0.8855	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			27.68700	22.771	28.17	0.1203	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			602.68700	626.571	28.17	0.8797	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.12290	2.454	28.58	0.0151	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,485.02290	1,514.954	28.58	0.9849	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.02630	2.376	28.58	0.0147	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,494.92630	1,524.876	28.58	0.9853	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.22250	2.535	28.58	0.0156	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,475.12250	1,505.035	28.58	0.9844	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21000		1.25600			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 18/03/2019 Foreign Exchange Future			1.16890		1.19670			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.10650		1.14860			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 549 375 066.00	105,466	1,760,962
Total Options									14 415 702.65	70,600	7,765,776
Grand Total:									1,563,790,768.65	176,066	9,526,738