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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/09/2018 Foreign Exchange Future			14.42750		14.32940			0.0000	2,842,217.50	197	0
\$ / R On 26/09/2018 Foreign Exchange Future			14.38540		14.32940			0.0000	0.00	0	0
\$ / R On 27/09/2018 Foreign Exchange Future			14.38540		14.32940			0.0000	0.00	0	0
\$ / R On 28/09/2018 Foreign Exchange Future			14.38530		14.33120			0.0000	474,714.90	33	3,004
\$ / R On 02/10/2018 Foreign Exchange Future			14.39300		14.33880			0.0000	0.00	0	55
\$ / R On 03/10/2018 Foreign Exchange Future			14.39500		14.34070			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.41180		14.35760			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.41740		14.36320			0.0000	0.00	0	4,041
\$ / R On 17/10/2018 Foreign Exchange Future			14.42120		14.36700			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.43050		14.37640			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.43610		14.38200			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.44360		14.38960			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.44550		14.39150			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.44740		14.39340			0.0000	0.00	0	4,099
\$ / R On 01/11/2018 Foreign Exchange Future			14.44930		14.39530			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.45120		14.39710			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.45690		14.40280			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.47220		14.41800			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.47600		14.42180			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.47790		14.42370			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.48360		14.42940			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/11/2018	Foreign Exchange Future			14.49130		14.43700			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future			14.50270		14.44840			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future			14.50460		14.45040			0.0000	2,973,443.00	205	5,681
\$ / R	On	05/12/2018	Foreign Exchange Future			14.51420		14.46000			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.51610		14.46190			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.52570		14.47150			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.52760		14.47340			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.53140		14.47730			0.0000	773,593,610.40	53,236	787,336
\$ / R	On	20/12/2018	Foreign Exchange Future			14.54290		14.48880			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.54480		14.49070			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.56370		14.50970			0.0000	1,747,644.00	120	4,014
\$ / R	On	02/01/2019	Foreign Exchange Future			14.56750		14.51340			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.59740		14.54320			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.61990		14.56550			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.62180		14.56730			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			14.64610		14.59150			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.67420		14.61940			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.70800		14.65290			0.0000	514,780.00	35	37,111
\$ / R	On	27/03/2019	Foreign Exchange Future			14.72480		14.66960			0.0000	0.00	0	4,414
\$ / R	On	29/03/2019	Foreign Exchange Future			14.72860		14.67340			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.73610		14.68080			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.78860		14.73320			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.84680		14.79110			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.85240		14.79670			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.87300		14.81730			0.0000	297,460.00	20	19,430
\$ / R	On	20/06/2019	Foreign Exchange Future			14.88430		14.82850			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.89930		14.84350			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.90510		14.84920			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.90900		14.85300			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.96290		14.90640			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.96490		14.90830			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.98800		14.93120			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.02080		14.96360			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.02650		14.96930			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.03230		14.97500			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.05350		14.99600			0.0000	0.00	0	19,892
\$ / R	On	30/09/2019	Foreign Exchange Future			15.08100		15.02330			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.08510		15.02740			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.14530		15.08730			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.20550		15.14710			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.21170		15.15330			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.23450		15.17600			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.27190		15.21320			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.27600		15.21730			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.33620		15.27720			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.40060		15.34110			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	16/03/2020	Foreign Exchange Future			15.42960		15.37000			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.46490		15.40510			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.52090		15.46080			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.59150		15.53100			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.61230		15.55160			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.70770		15.64660			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.80730		15.74560			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>782,443,869.80</b>	<b>53,846</b>	<b>998,130</b>
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			1,760.90240	1,662.500	18.09	1.0000	0.00	0	0
\$ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			0.30240	0.000	18.09	0.0000	0.00	0	0
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Put			209.59130	119.625	20.24	0.7302	0.00	0	40,000
\$ / R	On	26/09/2018	Foreign Exchange Option	14.48	Call			58.99130	25.025	20.24	0.2698	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Put			683.06150	618.262	29.87	0.9700	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.00	Call			12.46150	3.662	29.87	0.0300	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Put			449.03620	375.836	25.16	0.9090	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	14.75	Call			28.43620	11.236	25.16	0.0910	0.00	0	20,000
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Put			1,074.34990	1,015.089	34.83	0.9957	0.00	0	0
\$ / R	On	27/09/2018	Foreign Exchange Option	15.40	Call			3.74990	0.489	34.83	0.0043	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Put			15.32250	5.381	26.90	0.0380	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.78	Call			566.52250	610.681	26.90	0.9620	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Call			188.13220	188.143	20.70	0.6960	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.25	Put			106.93220	52.843	20.70	0.3040	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,919.31680	1,864.853	43.19	0.9990	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			0.51680	0.153	43.19	0.0010	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Put			277.56970	203.191	20.80	0.7115	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	14.54	Call			68.76970	48.491	20.80	0.2885	0.00	0	250
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Call			1,331.47260	1,385.372	34.63	0.9994	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.00	Put			0.27260	0.072	34.63	0.0006	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			16.81240	5.923	26.64	0.0416	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			548.01240	591.223	26.64	0.9584	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,468.96500	2,414.756	50.03	0.9997	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.16500	0.056	50.03	0.0003	0.00	0	500
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.78290	0.018	24.20	0.0002	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,579.58290	1,633.018	24.20	0.9998	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			672.30830	603.911	20.27	0.9053	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			33.00830	18.911	20.27	0.0947	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			16.89140	8.524	17.18	0.0391	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			864.49140	910.324	17.18	0.9609	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			108.65770	99.655	19.76	0.2548	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			625.45770	562.255	19.76	0.7452	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			691.43170	627.892	20.11	0.7768	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			94.63170	85.292	20.11	0.2232	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,227.26980	1,164.996	21.74	0.9297	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			30.46980	22.396	21.74	0.0703	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			18.50430	11.220	18.40	0.0417	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	17/10/2018	Foreign Exchange Option	13.35	Call			1,035.50430	1,082.420	18.40	0.9583	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			132.51970	101.789	17.04	0.2494	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			508.91970	532.289	17.04	0.7506	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,192.01460	1,241.863	18.72	0.9621	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			15.61460	11.363	18.72	0.0379	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			383.02350	333.485	18.49	0.5175	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			275.02350	279.585	18.49	0.4825	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			812.88710	755.345	20.49	0.7380	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			142.48710	138.945	20.49	0.2620	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			451.86200	401.409	18.72	0.5474	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			273.36200	276.909	18.72	0.4526	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			141.15320	113.537	17.16	0.2408	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			604.55320	630.937	17.16	0.7592	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			415.48680	429.694	17.88	0.6076	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			272.08680	232.294	17.88	0.3924	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			205.31190	204.684	19.68	0.3516	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			631.91190	577.284	19.68	0.6484	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			778.97610	722.275	20.38	0.7140	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			162.37610	159.675	20.38	0.2860	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,405.44530	1,456.180	17.82	0.9722	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			12.04530	8.780	17.82	0.0278	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			380.47670	333.125	18.33	0.4898	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			323.87670	330.525	18.33	0.5102	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			692.57300	636.956	19.97	0.6774	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			185.97300	184.355	19.97	0.3226	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			523.76660	471.513	19.14	0.5888	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			247.16660	248.913	19.14	0.4112	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,635.33380	2,579.717	24.47	0.9819	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			8.73380	7.117	24.47	0.0181	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,097.95000	2,041.334	23.86	0.9565	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			21.35000	18.734	23.86	0.0435	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			578.12670	602.927	17.25	0.7413	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			154.72670	125.527	17.25	0.2587	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			102.42960	79.922	16.86	0.1861	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			695.82960	727.322	16.86	0.8139	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			8.28660	6.242	18.60	0.0195	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,593.58660	1,645.542	18.60	0.9805	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,197.65040	1,139.533	22.00	0.8293	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			94.75040	90.733	22.00	0.1707	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			661.53760	607.009	19.85	0.6528	0.00	0	1,100
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			208.63760	208.209	19.85	0.3472	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			675.46620	704.041	16.97	0.7793	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			132.66620	107.141	16.97	0.2207	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,423.27080	2,367.104	23.78	0.9680	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			16.07080	14.004	23.78	0.0320	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			2.40810	1.602	22.60	0.0046	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			2,505.20810	2,558.502	22.60	0.9954	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			695.50120	642.439	19.62	0.6301	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			253.50120	254.639	19.62	0.3699	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,163.39570	1,106.678	21.43	0.7778	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			145.19570	142.678	21.43	0.2222	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			260.23140	261.485	19.77	0.3674	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			726.53140	673.585	19.77	0.6326	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			637.03440	659.866	17.41	0.7066	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			213.33440	181.966	17.41	0.2934	0.00	0	10,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			619.10290	568.185	19.29	0.5832	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			302.80290	306.085	19.29	0.4168	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			605.28430	554.675	19.23	0.5762	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			308.98430	312.575	19.23	0.4238	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			3.59740	2.881	23.52	0.0067	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,757.29740	2,810.781	23.52	0.9933	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,594.27830	3,648.305	25.35	0.9990	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.57830	0.405	25.35	0.0010	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			31.01660	23.875	15.95	0.0618	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,234.71660	1,281.775	15.95	0.9382	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			694.96450	642.915	19.47	0.6117	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			284.36450	286.515	19.47	0.3883	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,067.24790	1,011.705	20.90	0.7298	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			194.24790	193.005	20.90	0.2702	0.00	0	10,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			555.59730	507.377	18.85	0.5314	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			372.59730	378.677	18.85	0.4686	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			86.15290	70.591	16.50	0.1343	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,074.55290	1,113.291	16.50	0.8657	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,477.35320	1,527.138	16.20	0.9478	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			26.95320	22.538	16.20	0.0522	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			281.07600	247.515	17.60	0.3320	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			651.47600	672.115	17.60	0.6680	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			560.98200	576.934	17.96	0.6064	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			337.24570	340.934	19.40	0.4131	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			174.39840	149.057	17.01	0.2344	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			824.79840	853.657	17.01	0.7656	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			360.58200	322.335	17.96	0.3936	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,898.40120	2,841.460	25.35	0.9437	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			38.80120	36.060	25.35	0.0563	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,314.22300	2,256.764	24.07	0.9076	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			64.62300	61.364	24.07	0.0924	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			706.84570	656.334	19.40	0.5869	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,199.08420	1,143.266	21.04	0.7347	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			209.08420	207.466	21.04	0.2653	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			561.55460	576.570	18.04	0.5899	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			399.65460	360.470	18.04	0.4101	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			783.34330	809.306	17.22	0.7275	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	13.90	Put			221.44330	193.207	17.22	0.2725	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,078.93570	1,024.176	20.64	0.7012	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			240.83570	240.276	20.64	0.2988	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			337.04890	340.175	19.55	0.3985	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			775.14890	724.075	19.55	0.6015	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,407.32460	1,350.388	21.54	0.7672	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			188.82460	186.088	21.54	0.2328	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			827.78400	854.895	17.12	0.7376	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			216.28400	189.195	17.12	0.2624	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			915.55550	862.823	19.96	0.6416	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			307.05550	308.523	19.96	0.3584	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			150.32100	129.895	16.84	0.1997	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			971.82100	1,005.595	16.84	0.8003	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			779.18460	728.595	19.46	0.5905	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			362.58460	366.195	19.46	0.4095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			670.81350	690.574	17.77	0.6411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			343.51350	309.174	17.77	0.3589	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,600.95250	1,543.473	22.10	0.7951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			168.25250	164.873	22.10	0.2049	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			665.52220	685.010	17.79	0.6378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			348.22220	313.610	17.79	0.3622	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,219.66690	1,164.149	20.96	0.7198	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			236.96690	235.549	20.96	0.2802	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			619.45970	636.530	17.97	0.6082	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			392.15970	355.130	17.97	0.3918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			912.85090	943.771	17.01	0.7685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			185.55090	162.371	17.01	0.2315	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,020.84440	1,055.565	16.85	0.8103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			143.54440	124.165	16.85	0.1897	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			720.97240	671.853	19.24	0.5629	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			398.27240	403.253	19.24	0.4371	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			697.79950	718.935	17.67	0.6575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			320.49950	287.535	17.67	0.3425	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			460.47670	420.107	18.23	0.4343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			557.77670	571.507	18.23	0.5657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,567.14860	1,616.134	16.86	0.9331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			39.84860	34.734	16.86	0.0669	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			444.21130	404.596	18.17	0.4246	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			571.51130	585.996	18.17	0.5754	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			653.97620	606.367	18.97	0.5341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			431.27620	437.767	18.97	0.4659	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,243.63270	2,295.472	19.40	0.9729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			16.33270	14.072	19.40	0.0271	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			940.93830	972.888	16.97	0.7800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			173.63830	151.488	16.97	0.2200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,679.67640	1,622.407	22.32	0.8076	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			156.97640	153.807	22.32	0.1924	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,292.64260	2,344.610	19.58	0.9746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			15.34260	13.210	19.58	0.0254	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			948.04200	980.248	16.96	0.7829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			170.74200	148.848	16.96	0.2171	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			869.87950	818.073	19.79	0.6192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			337.17950	339.473	19.79	0.3808	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,236.01610	1,180.376	21.01	0.7236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			233.31610	231.776	21.01	0.2764	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,252.42740	1,196.671	21.06	0.7275	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			229.72740	228.071	21.06	0.2725	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			433.53510	394.425	18.13	0.4181	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			580.83510	595.825	18.13	0.5819	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,825.43780	1,875.810	17.84	0.9529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			28.13780	24.410	17.84	0.0471	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			885.29380	915.174	17.05	0.7568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			197.99380	173.774	17.05	0.2432	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,135.87060	1,174.165	16.69	0.8482	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			108.57060	92.765	16.69	0.1518	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,419.73690	1,362.989	21.57	0.7629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			197.03690	194.389	21.57	0.2371	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			194.83380	170.875	17.04	0.2403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			892.13380	922.276	17.04	0.7597	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,390.84410	2,443.044	19.94	0.9777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			13.54410	11.644	19.94	0.0223	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			974.70440	921.449	20.16	0.6534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			302.00440	302.849	20.16	0.3466	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,394.28880	1,337.669	21.49	0.7579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			201.58880	199.069	21.49	0.2421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,469.56250	2,521.930	20.23	0.9798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			12.26250	10.530	20.23	0.0202	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,324.68470	1,367.825	16.45	0.8974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			67.38470	56.425	16.45	0.1026	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			602.35350	556.072	18.76	0.5101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			459.65350	467.472	18.76	0.4899	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			687.13900	638.757	19.10	0.5486	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			414.43900	420.157	19.10	0.4514	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			589.73620	543.800	18.71	0.5040	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			467.03620	475.200	18.71	0.4960	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			596.03170	549.920	18.73	0.5070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			463.33170	471.320	18.73	0.4930	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			493.88130	452.042	18.35	0.4537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			531.18130	543.442	18.35	0.5463	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			334.20380	300.412	17.73	0.3523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			681.50380	701.812	17.73	0.6477	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,489.26210	2,541.669	20.30	0.9804	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	12.00	Put			11.96210	10.269	20.30	0.0196	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,758.07820	1,808.132	17.58	0.9484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			30.77820	26.732	17.58	0.0516	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,587.86940	2,640.460	20.67	0.9827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			10.56940	9.060	20.67	0.0173	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,428.49110	1,473.793	16.32	0.9186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			51.19110	42.393	16.32	0.0814	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,736.08420	2,788.915	21.21	0.9857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			8.78420	7.515	21.21	0.0143	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			119.47630	102.511	16.74	0.1639	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,096.77630	1,133.911	16.74	0.8361	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			748.50490	698.825	19.34	0.5741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			385.80490	390.225	19.34	0.4259	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,873.69700	1,924.281	18.02	0.9559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			26.39700	22.881	18.02	0.0441	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			277.13350	246.967	17.47	0.3098	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			754.43350	778.367	17.47	0.6902	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			71.96820	60.427	16.48	0.1084	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,299.26820	1,341.827	16.48	0.8916	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			862.55310	810.861	19.76	0.6167	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			339.85310	342.261	19.76	0.3833	0.00	0	11,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,116.52880	2,168.000	18.93	0.9680	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			19.22880	16.600	18.93	0.0320	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			256.79260	228.041	17.36	0.2936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			784.09260	809.441	17.36	0.7064	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			201.19620	176.708	17.06	0.2462	35,341.58	200	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			878.49620	908.108	17.06	0.7538	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			42.52610	37.103	16.68	0.0714	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,519.82610	1,568.503	16.68	0.9286	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			64.45040	53.871	16.42	0.0988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,341.75040	1,385.271	16.42	0.9012	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			783.48590	733.137	19.47	0.5878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			370.78590	374.537	19.47	0.4122	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			22.37630	19.354	18.49	0.0373	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,999.67630	2,050.754	18.49	0.9627	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,844.97320	2,897.931	21.60	0.9876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			7.67320	6.531	21.60	0.0124	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,824.47430	2,766.893	24.90	0.9204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			61.77430	58.293	24.90	0.0796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			321.59490	323.237	19.95	0.3658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			914.29490	861.837	19.95	0.6342	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,557.66910	1,606.595	16.82	0.9322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			40.36910	35.195	16.82	0.0678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,636.03420	1,578.446	22.20	0.8008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			163.33420	159.846	22.20	0.1992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			319.07390	320.612	19.97	0.3634	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	15.08	Put			921.77390	869.211	19.97	0.6366	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			316.57400	318.008	20.00	0.3609	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			929.27400	876.608	20.00	0.6391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,335.37940	1,279.087	21.31	0.7458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			212.67940	210.487	21.31	0.2542	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			755.45200	705.634	19.37	0.5769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			382.75200	387.034	19.37	0.4231	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			595.06610	610.829	18.07	0.5917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			417.76610	379.429	18.07	0.4083	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			814.65640	841.422	17.26	0.7224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			237.35640	210.022	17.26	0.2776	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			501.72320	512.204	18.49	0.5240	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			534.42320	490.804	18.49	0.4760	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			553.26380	566.746	18.25	0.5624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			465.96380	425.346	18.25	0.4376	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			268.53070	268.223	20.56	0.3130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,091.23070	1,036.823	20.56	0.6870	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			367.85630	371.478	19.50	0.4095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			790.55630	740.078	19.50	0.5905	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			177.27560	174.110	21.92	0.2151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,539.97560	1,482.710	21.92	0.7849	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,856.80270	1,799.208	22.74	0.8334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			134.10270	130.608	22.74	0.1666	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			279.31200	279.268	20.42	0.3238	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,052.01200	997.869	20.42	0.6762	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			417.75390	423.622	19.08	0.4542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			680.45390	632.222	19.08	0.5458	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,407.59080	2,349.779	23.99	0.8917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			84.89080	81.179	23.99	0.1083	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,892.67920	1,835.038	22.82	0.8382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			129.97920	126.438	22.82	0.1618	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,776.61180	1,719.145	22.55	0.8222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			143.91180	140.545	22.55	0.1778	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,596.02480	2,538.294	24.40	0.9060	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			73.32480	69.694	24.40	0.0940	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			962.34460	995.062	16.94	0.7885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			165.04460	143.662	16.94	0.2115	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			686.90040	707.484	17.71	0.6509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			329.60040	296.084	17.71	0.3491	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,146.88980	1,091.964	20.73	0.7018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			254.18980	253.364	20.73	0.2982	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,472.69220	1,521.041	16.50	0.9238	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			45.39220	39.641	16.50	0.0762	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			505.72850	516.568	18.47	0.5272	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			528.42850	485.168	18.47	0.4728	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,232.61400	1,273.543	16.56	0.8753	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		85.31400	72.143	16.56	0.1247	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,445.29880	1,388.430	21.64	0.7678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		192.59880	189.830	21.64	0.2322	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		624.43970	641.774	17.95	0.6114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		387.13970	350.374	17.95	0.3886	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,260.65720	1,204.843	21.09	0.7293	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		227.95720	226.243	21.09	0.2707	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		290.41730	290.803	20.29	0.3350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,013.11730	959.403	20.29	0.6650	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		441.70490	448.683	18.89	0.4748	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		634.40490	587.283	18.89	0.5252	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		936.79500	884.027	20.03	0.6415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		314.09500	315.427	20.03	0.3585	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,343.75480	1,287.413	21.34	0.7475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		211.05480	208.813	21.34	0.2525	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		644.70560	663.108	17.87	0.6246	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		367.40560	331.708	17.87	0.3754	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,184.31870	2,126.490	23.49	0.8715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		101.61870	97.890	23.49	0.1285	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,803.25830	1,745.745	22.62	0.8260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		140.55830	137.145	22.62	0.1740	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,548.65400	1,491.356	21.95	0.7864	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		175.95400	172.756	21.95	0.2136	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,327.02010	1,270.778	21.29	0.7440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		214.32010	212.178	21.29	0.2560	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		1,240.85300	1,281.994	16.55	0.8774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		83.55300	70.594	16.55	0.1226	0.00	0	13,650
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		388.94190	392.940	19.42	0.4167	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		800.14190	750.040	19.42	0.5833	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		618.01220	634.069	18.03	0.5934	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		429.21220	391.169	18.03	0.4066	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		836.87710	863.741	17.24	0.7197	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		248.07710	220.842	17.24	0.2803	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		1,098.53390	1,044.368	20.44	0.6779	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		287.33390	287.268	20.44	0.3221	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		640.79010	594.299	18.81	0.5160	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		471.49010	479.099	18.81	0.4840	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		72.42420	61.575	16.47	0.1062	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,363.12420	1,406.375	16.47	0.8938	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		699.55330	651.638	19.04	0.5415	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		440.25330	446.438	19.04	0.4585	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,279.66330	1,320.984	16.56	0.8743	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		88.96330	76.184	16.56	0.1257	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		681.75190	699.100	17.81	0.6114	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		422.05190	385.400	17.81	0.3886	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		407.28640	411.076	19.38	0.4134	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	14.96	Put			857.58640	807.376	19.38	0.5866	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,565.72010	1,613.471	16.53	0.9155	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			56.02010	49.771	16.53	0.0845	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			407.06560	371.161	17.75	0.3795	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			696.76560	714.861	17.75	0.6205	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			228.10370	203.179	16.94	0.2545	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			937.80370	966.879	16.94	0.7455	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,140.92190	3,083.248	25.08	0.9179	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			70.62190	66.948	25.08	0.0821	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,525.14070	2,467.476	23.74	0.8788	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			104.84070	101.176	23.74	0.1212	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			50.77720	45.063	16.81	0.0760	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,664.17720	1,712.563	16.81	0.9240	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			47.48460	42.015	17.33	0.0652	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,930.68460	1,979.415	17.33	0.9348	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			80.35700	70.154	16.63	0.0993	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,695.85700	1,740.055	16.63	0.9007	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,022.51680	971.336	19.58	0.5936	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			459.81680	463.136	19.58	0.4064	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			65.72920	57.479	16.90	0.0827	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,843.02920	1,889.279	16.90	0.9173	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,654.04750	1,697.570	16.55	0.8941	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			86.74750	75.770	16.55	0.1059	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			543.66790	503.868	18.03	0.4170	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			730.96790	745.668	18.03	0.5830	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			792.54040	810.058	17.78	0.6169	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			475.24040	438.258	17.78	0.3831	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,016.73810	966.246	19.44	0.5762	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			508.23810	512.346	19.44	0.4238	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			662.08160	619.702	18.24	0.4411	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			761.48160	773.902	18.24	0.5589	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			88.82300	78.821	16.70	0.0994	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,878.22300	1,923.021	16.70	0.9006	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,730.44020	1,772.721	16.55	0.8798	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			111.04020	98.521	16.55	0.1202	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			884.69800	902.293	17.75	0.6220	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			515.29800	478.093	17.75	0.3780	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,154.69990	1,102.780	19.69	0.5967	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			504.09990	506.980	19.69	0.4033	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,044.06420	1,064.811	17.34	0.6708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			441.16420	406.811	17.34	0.3292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,872.65830	2,924.911	16.80	0.9748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			19.75830	16.911	16.80	0.0252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,624.00100	2,674.922	16.74	0.9621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			31.10100	26.922	16.74	0.0379	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			223.18380	201.869	16.65	0.2018	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	13.45	Call		1,426.08380	1,459.869	16.65	0.7982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,166.82740	3,220.457	17.58	0.9816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		13.92740	12.457	17.58	0.0184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,328.25490	4,382.677	21.19	0.9936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		5.35490	4.677	21.19	0.0064	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,930.60940	2,983.269	16.84	0.9771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		17.70940	15.269	16.84	0.0229	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		661.70990	619.634	18.12	0.4257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		834.60990	847.634	18.12	0.5743	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,983.29760	2,028.487	16.57	0.9031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		90.39760	80.487	16.57	0.0969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,221.90520	1,249.925	16.95	0.7369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		319.00520	291.925	16.95	0.2631	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		957.12170	908.536	19.01	0.5255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		650.02170	656.536	19.01	0.4745	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,121.57530	1,070.606	19.45	0.5706	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		574.47530	578.606	19.45	0.4294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,418.93050	1,452.526	16.66	0.7963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		226.03050	204.526	16.66	0.2037	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,303.21360	1,250.046	19.92	0.6137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		506.11360	508.046	19.92	0.3863	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		563.93340	524.945	17.79	0.3858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		916.83340	932.945	17.79	0.6142	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,371.11110	1,317.346	20.10	0.6282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		484.01110	485.346	20.10	0.3718	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,242.52290	2,290.491	16.64	0.9325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		59.62290	52.491	16.64	0.0675	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,152.52230	1,178.400	17.07	0.7132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		359.62230	330.400	17.07	0.2868	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,206.17750	2,253.797	16.63	0.9289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		63.27750	55.797	16.63	0.0711	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,128.02780	1,153.130	17.11	0.7045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		375.12780	345.130	17.11	0.2955	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,100.47190	1,049.775	19.40	0.5651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		583.37190	587.775	19.40	0.4349	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,656.47100	2,598.218	22.73	0.8090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		229.37100	226.218	22.73	0.1910	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		852.22880	865.922	18.05	0.5831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		639.32880	597.922	18.05	0.4169	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,777.24980	1,819.699	16.51	0.8729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		124.34980	111.699	16.51	0.1271	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,862.07400	1,905.712	16.53	0.8861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		109.17400	97.712	16.53	0.1139	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		1,071.40350	1,093.118	17.25	0.6822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		418.50350	385.118	17.25	0.3178	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		926.44360	942.916	17.76	0.6187	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	14.28	Put			553.54360	514.916	17.76	0.3813	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			813.09370	825.307	18.21	0.5634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			690.19370	647.307	18.21	0.4366	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,310.69970	1,257.463	19.94	0.6154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			503.59970	505.463	19.94	0.3846	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,665.40400	2,607.137	22.75	0.8098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			228.30400	225.137	22.75	0.1902	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			698.99280	707.095	18.75	0.5024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			866.09280	819.095	18.75	0.4976	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,645.32590	1,589.666	20.78	0.6798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			408.22590	407.666	20.78	0.3202	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,036.40940	2,977.769	23.38	0.8403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			189.30940	185.769	23.38	0.1597	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			893.22830	908.461	17.88	0.6031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			590.32830	550.461	17.88	0.3969	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,463.37500	1,408.889	20.33	0.6468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			456.27500	456.889	20.33	0.3532	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,235.50090	2,178.098	21.99	0.7646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			288.40090	286.098	21.99	0.2354	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			800.45530	812.189	18.27	0.5570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			707.55530	664.189	18.27	0.4430	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,841.17840	1,784.955	21.25	0.7108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			364.07840	362.955	21.25	0.2892	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,844.98800	1,888.393	16.53	0.8836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			112.08800	100.393	16.53	0.1164	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			825.93330	838.633	18.16	0.5700	188,446,772.94	224,707	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			673.03330	630.633	18.16	0.4300	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,734.52050	1,678.383	21.00	0.6944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			387.42050	386.383	21.00	0.3056	1,931,915.50	5,000	15,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,677.54790	1,718.487	16.48	0.8557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			144.64790	130.487	16.48	0.1443	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,581.31300	1,526.033	20.62	0.6686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			424.21300	424.033	20.62	0.3314	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,491.52070	1,526.975	16.56	0.8154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			198.62070	178.975	16.56	0.1846	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,574.02810	1,611.488	16.45	0.8355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			171.12810	153.488	16.45	0.1645	34,489,783.07	224,707	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,048.41820	1,991.605	21.65	0.7408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			321.31820	319.605	21.65	0.2592	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,254.42200	1,283.415	16.90	0.7475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			301.52200	275.415	16.90	0.2525	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			695.36910	703.353	18.76	0.5004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			872.46910	825.353	18.76	0.4996	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,267.59940	1,296.981	16.88	0.7517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			294.69940	268.981	16.88	0.2483	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			728.71080	737.791	18.60	0.5189	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	14.74	Put			815.81080	769.791	18.60	0.4811	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			691.76520	699.632	18.78	0.4984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			878.86520	831.632	18.78	0.5016	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,196.33200	1,223.574	16.99	0.7284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			333.43200	305.575	16.99	0.2716	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,603.00350	2,544.830	22.64	0.8040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			235.90350	232.830	22.64	0.1960	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,674.34300	2,616.065	22.76	0.8106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			227.24300	224.065	22.76	0.1894	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,791.07100	2,732.648	22.97	0.8209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			213.97100	210.648	22.97	0.1791	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,049.48060	1,070.420	17.32	0.6731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			436.58060	402.420	17.32	0.3269	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,506.84760	3,447.183	24.47	0.8668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			159.74760	155.183	24.47	0.1332	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,889.75690	3,830.218	25.43	0.8825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			142.65690	138.218	25.43	0.1175	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			598.53620	603.412	19.31	0.4441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,065.63620	1,015.412	19.31	0.5559	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			577.42270	581.643	19.44	0.4312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,114.52270	1,063.643	19.44	0.5688	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,558.61920	2,500.518	22.56	0.7997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			241.51920	238.518	22.56	0.2003	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,549.76090	2,491.673	22.55	0.7988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			242.66090	239.673	22.55	0.2012	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			595.46580	600.251	19.32	0.4422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,072.56580	1,022.251	19.32	0.5578	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,241.34200	1,269.948	16.92	0.7433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			308.44200	281.948	16.92	0.2567	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,218.32510	2,160.970	21.96	0.7625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			291.22510	288.970	21.96	0.2375	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			623.70240	629.374	19.16	0.4591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,010.80240	961.374	19.16	0.5409	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,854.31700	2,795.827	23.07	0.8262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			207.21700	203.827	23.07	0.1738	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,355.61770	1,387.506	16.75	0.7784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			252.71770	229.506	16.75	0.2216	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,735.42070	1,777.253	16.50	0.8659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			132.52070	119.253	16.50	0.1341	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,981.44800	1,924.883	21.52	0.7315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			334.34800	332.883	21.52	0.2685	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,340.79210	1,287.289	20.02	0.6219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			493.69210	495.289	20.02	0.3781	111,294,837.91	224,707	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,652.99590	1,693.544	16.47	0.8512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			150.09590	135.544	16.47	0.1488	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			537.63640	540.644	19.70	0.4065	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,214.73640	1,162.644	19.70	0.5935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		543.12670	546.302	19.66	0.4100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,200.22670	1,148.302	19.66	0.5900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		763.72320	774.056	18.43	0.5377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		760.82320	716.056	18.43	0.4623	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		540.37370	543.467	19.68	0.4082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,207.47370	1,155.467	19.68	0.5918	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		40.12070	36.275	16.52	0.0485	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,499.72070	2,551.075	16.52	0.9515	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		974.88870	992.084	17.70	0.6275	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		551.48870	513.484	17.70	0.3725	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,298.36850	1,245.682	19.85	0.6020	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		541.76850	544.282	19.85	0.3980	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		132.84410	119.512	16.48	0.1308	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,806.24410	1,848.112	16.48	0.8692	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		786.24940	741.392	18.46	0.4617	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		789.64940	799.992	18.46	0.5383	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		144.19040	130.064	16.46	0.1389	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,774.99040	1,816.164	16.46	0.8611	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		922.48900	876.879	18.69	0.4809	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		815.68900	825.479	18.69	0.5191	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,067.33540	1,085.799	17.64	0.6333	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		584.13540	547.198	17.64	0.3667	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,454.67200	1,401.561	20.00	0.6077	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		577.87200	580.161	20.00	0.3923	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		136.36510	122.618	16.19	0.1263	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,949.56510	1,991.218	16.19	0.8737	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,885.19520	1,925.740	16.26	0.8623	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		151.99520	137.140	16.26	0.1377	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		276.52030	254.110	16.72	0.2184	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,519.72030	1,552.710	16.72	0.7816	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,608.45150	1,555.291	20.17	0.6130	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		609.55150	612.091	20.17	0.3870	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,959.67970	1,999.592	16.09	0.8572	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		168.57970	152.792	16.09	0.1428	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,057.75290	1,011.460	18.91	0.4969	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		838.85290	848.260	18.91	0.5031	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,154.50040	1,173.847	17.62	0.6388	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		613.40040	577.047	17.62	0.3612	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		202.82230	184.935	16.29	0.1644	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,853.92230	1,891.735	16.29	0.8356	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		39.64350	34.213	14.77	0.0439	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,696.34350	2,746.613	14.77	0.9561	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,130.93420	1,149.361	17.84	0.6174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		693.63420	656.361	17.84	0.3826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,140.20430	1,158.931	17.81	0.6210	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	14.36	Put			682.90430	645.931	17.81	0.3790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			834.39720	793.534	18.27	0.4271	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,439.95680	3,380.400	23.35	0.8035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			297.25680	293.400	23.35	0.1965	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			715.33880	677.473	17.91	0.3898	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,112.63880	1,130.473	17.91	0.6102	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,135.55680	1,154.136	17.82	0.6192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			593.91260	595.480	20.46	0.3689	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,991.08110	2,033.205	16.04	0.8550	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			173.78110	160.205	16.04	0.1450	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,394.53920	1,420.961	17.14	0.7083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			457.23920	427.961	17.14	0.2917	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,021.69720	1,036.534	18.27	0.5729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			686.63060	690.769	19.84	0.4178	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			498.57530	467.628	17.24	0.3096	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,335.87530	1,360.628	17.24	0.6904	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,714.77650	1,661.137	20.33	0.6213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			612.07650	614.137	20.33	0.3787	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,776.61260	1,722.480	20.46	0.6311	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			437.34480	408.904	17.09	0.2828	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,438.41430	1,387.427	19.73	0.5725	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			705.71430	710.427	19.73	0.4275	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,815.85400	1,853.335	16.44	0.8172	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			238.55400	220.335	16.44	0.1828	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,489.33060	1,437.769	19.84	0.5822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			946.46740	958.770	18.59	0.5404	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,006.25950	2,048.743	16.01	0.8580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			168.95950	155.743	16.01	0.1420	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			207.26340	191.243	16.26	0.1651	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,894.56340	1,934.243	16.26	0.8349	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,424.64480	1,451.904	17.09	0.7172	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			119.68510	110.286	15.64	0.1096	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,623.34040	1,570.484	20.13	0.6061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			640.64040	643.484	20.13	0.3939	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,141.09550	4,195.224	18.44	0.9858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			13.79550	12.224	18.44	0.0142	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			949.16740	905.770	18.59	0.4596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,588.54900	2,640.519	14.87	0.9434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			51.24900	47.519	14.87	0.0566	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			805.28670	765.120	18.18	0.4183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,042.58670	1,058.120	18.18	0.5817	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,186.98510	2,233.286	15.64	0.8904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			688.25680	651.136	17.82	0.3808	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			892.77310	850.197	18.40	0.4407	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,001.27310	1,014.497	18.40	0.5593	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,780.79080	2,721.981	22.17	0.7493	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	20/06/2019	Foreign Exchange Option	17.22	Call			389.29080	386.281	22.17	0.2507	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,230.98610	1,251.028	17.60	0.6434	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			637.48610	601.728	17.60	0.3566	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,751.85020	1,698.265	20.33	0.6181	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			635.35020	637.565	20.33	0.3819	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			181.12070	166.617	15.98	0.1466	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,024.62070	2,065.917	15.98	0.8534	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,183.94450	1,136.978	19.11	0.5101	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			857.44450	866.278	19.11	0.4899	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			234.62600	216.164	16.29	0.1764	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,893.82600	1,931.264	16.29	0.8236	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,131.79390	2,075.950	21.05	0.6689	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			544.79390	544.949	21.05	0.3311	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,720.95810	1,754.901	16.73	0.7808	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			317.95810	295.901	16.73	0.2192	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,318.44120	1,270.474	19.29	0.5205	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			884.84120	893.374	19.29	0.4795	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,318.91890	1,340.374	17.58	0.6490	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			662.51890	627.474	17.58	0.3510	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,902.14530	1,847.875	20.47	0.6210	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			668.54530	670.775	20.47	0.3790	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			195.66650	178.002	15.76	0.1486	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,102.06650	2,140.901	15.76	0.8514	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			268.47880	246.813	16.29	0.1866	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,936.77880	1,971.713	16.29	0.8134	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,069.75000	2,014.249	20.72	0.6367	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			650.95000	652.249	20.72	0.3633	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			793.75650	755.480	17.93	0.3863	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,244.95650	1,263.480	17.93	0.6137	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,058.27940	2,003.069	20.62	0.6259	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			691.87940	693.869	20.62	0.3741	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			204.22480	186.038	15.54	0.1492	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,167.82480	2,206.838	15.54	0.8508	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,457.66060	1,408.794	19.48	0.5320	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			901.26060	909.594	19.48	0.4680	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,397.44540	1,419.769	17.56	0.6539	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			683.84540	648.969	17.56	0.3461	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			294.91760	271.756	16.15	0.1938	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,974.21760	2,008.256	16.15	0.8062	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,377.44800	4,312.532	24.51	0.8062	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			352.44800	344.832	24.51	0.1938	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,713.65570	1,661.937	19.90	0.5677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			839.65570	845.437	19.90	0.4323	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,788.12650	2,728.856	21.70	0.6995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			554.12650	552.356	21.70	0.3005	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,265.95720	4,322.523	17.18	0.9808	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		19.95720	19.023	17.18	0.0192	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,582.11050	2,629.267	13.88	0.9229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		86.11050	75.767	13.88	0.0771	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,228.71130	1,245.429	18.28	0.5849	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		952.71130	911.929	18.28	0.4151	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,485.58410	1,436.731	19.47	0.5290	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		931.58410	940.231	19.47	0.4710	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,593.51900	1,621.680	17.29	0.6995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		567.51900	538.180	17.29	0.3005	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,389.11410	3,327.546	22.58	0.7495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		455.11410	451.046	22.58	0.2505	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,461.10370	1,486.064	17.52	0.6627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		675.10370	642.564	17.52	0.3373	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,319.12040	3,257.771	22.48	0.7443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		465.12040	461.271	22.48	0.2557	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,401.31920	1,423.039	17.66	0.6442	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		735.31920	699.539	17.66	0.3558	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,880.14630	3,815.925	23.48	0.7783	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		406.14630	399.425	23.48	0.2217	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		928.52260	937.074	19.48	0.4698	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,492.52260	1,443.575	19.48	0.5302	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,526.03980	1,552.591	17.41	0.6811	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		620.03980	589.091	17.41	0.3189	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		985.57500	995.807	19.24	0.4929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,369.57500	1,322.307	19.24	0.5071	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,136.90000	3,076.180	22.21	0.7301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		492.90000	489.681	22.21	0.2699	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,628.22720	1,657.196	17.23	0.7086	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		542.22720	513.696	17.23	0.2914	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,674.02990	4,608.105	24.99	0.8127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		350.02990	341.605	24.99	0.1873	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,028.06490	3,963.470	23.76	0.7856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		394.06490	386.970	23.76	0.2144	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,714.71940	3,650.946	23.16	0.7695	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		420.71940	414.446	23.16	0.2305	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		1,498.67640	1,524.563	17.46	0.6734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		642.67640	611.063	17.46	0.3266	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,065.16340	4,000.482	23.83	0.7873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		391.16340	383.982	23.83	0.2127	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,911.79550	1,943.005	16.59	0.7792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		365.79550	339.505	16.59	0.2208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,905.95980	1,936.999	16.62	0.7775	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		369.95980	343.499	16.62	0.2225	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,917.65590	1,949.036	16.56	0.7808	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		361.65590	335.537	16.56	0.2192	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		926.27240	934.257	19.62	0.4608	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	14.25	Put			703.55920	671.678	17.59	0.3414	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			720.92850	722.915	20.74	0.3721	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,197.62850	2,141.915	20.74	0.6279	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			210.13330	195.057	15.39	0.1501	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,233.43330	2,276.057	15.39	0.8499	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,582.97240	1,533.257	19.62	0.5392	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,476.85920	1,502.678	17.59	0.6586	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			325.76480	302.018	16.24	0.2015	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,023.16480	2,057.118	16.24	0.7985	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,362.63000	2,308.310	21.02	0.6306	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			749.93000	753.610	21.02	0.3694	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,320.96280	2,355.638	15.45	0.8471	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			233.66280	210.338	15.45	0.1529	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,733.26810	1,684.205	19.93	0.5475	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			950.56810	959.505	19.93	0.4525	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,565.26670	1,590.261	17.67	0.6633	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			727.96670	694.961	17.67	0.3367	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			365.53150	338.664	16.39	0.2110	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,062.83150	2,093.964	16.39	0.7890	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,860.35760	1,811.834	20.16	0.5525	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			977.45760	987.334	20.16	0.4475	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,644.59670	1,670.024	17.73	0.6677	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			747.49670	714.524	17.73	0.3323	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,501.88400	2,448.643	21.22	0.6316	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			778.98400	784.143	21.22	0.3684	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			248.57280	227.040	15.59	0.1560	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,395.67280	2,432.540	15.59	0.8440	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			401.01900	374.506	16.53	0.2183	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,114.31900	2,146.206	16.53	0.7817	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,255.45460	5,201.851	25.59	0.7948	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			431.45460	436.351	25.59	0.2052	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,349.57990	3,401.800	14.57	0.9477	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			63.57990	57.300	14.57	0.0523	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,011.72470	2,041.746	16.97	0.7506	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			711.54720	716.012	21.82	0.3346	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,074.45600	1,086.801	19.88	0.4763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,708.45600	1,662.301	19.88	0.5237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			495.72470	467.246	16.97	0.2494	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,071.45240	1,083.728	19.90	0.4752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,715.45240	1,669.228	19.90	0.5248	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,077.47020	1,089.886	19.87	0.4774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,701.47020	1,655.386	19.87	0.5226	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,915.54720	2,861.512	21.82	0.6654	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,647.55050	2,595.774	21.40	0.6320	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			810.75050	817.674	21.40	0.3680	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			266.82620	243.765	15.69	0.1585	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	31/12/2019	Foreign Exchange Option	13.00	Call			2,480.02620	2,515.665	15.69	0.8415	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,001.09120	1,953.120	20.37	0.5579	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,004.29120	1,015.020	20.37	0.4421	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,729.45030	1,755.523	17.76	0.6724	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			766.25030	733.623	17.76	0.3276	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			436.39110	410.993	16.68	0.2251	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,163.69110	2,196.993	16.68	0.7749	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			472.47430	444.664	16.80	0.2310	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,209.67430	2,240.865	16.80	0.7690	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			506.62680	477.120	16.87	0.2358	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,257.72680	2,287.720	16.87	0.7642	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,366.28800	1,385.520	19.66	0.5281	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,606.28800	1,565.920	19.66	0.4719	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,362.86150	1,382.027	19.67	0.5271	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,612.86150	1,572.427	19.67	0.4729	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,359.43820	1,378.553	19.68	0.5261	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,619.43820	1,578.953	19.68	0.4739	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			540.18000	511.188	16.97	0.2405	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,305.28000	2,336.088	16.97	0.7595	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			571.97860	542.641	17.05	0.2449	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,342.77860	2,373.541	17.05	0.7551	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			606.89680	577.371	17.14	0.2486	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,397.89680	2,428.871	17.14	0.7514	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,736.08890	1,759.896	19.06	0.5948	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,354.48890	1,317.596	19.06	0.4052	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,732.22800	1,756.003	19.07	0.5938	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,360.62800	1,323.703	19.07	0.4062	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,739.96140	1,763.810	19.05	0.5958	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,348.36140	1,311.510	19.05	0.4042	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,491.86990	1,455.176	19.30	0.4153	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,768.46990	1,792.876	19.30	0.5847	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,883.32470	1,909.051	19.25	0.5954	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,497.72470	1,461.751	19.25	0.4046	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,891.00400	1,916.768	19.23	0.5972	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,485.40400	1,449.468	19.23	0.4028	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,887.15900	1,912.908	19.24	0.5963	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,491.55900	1,455.608	19.24	0.4037	0.00	0	0
<b>Total \$ / R Option</b>												<b>336,198,651.01</b>	<b>679,321</b>	<b>8,479,761</b>
<b>Total \$ / R</b>												<b>1,118,642,520.81</b>	<b>733,167</b>	<b>9,477,891</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.53140		14.47730			0.0000	0.00	0	334
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.70800		14.65290			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.87300		14.81730			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>344</b>

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	15.67	Put		139,428.88290	133,766.906	21.49	0.7579		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		20,158.88290	19,906.906	21.49	0.2421		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		29,041.73470	29,080.325	20.29	0.3350		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		101,311.73470	95,940.324	20.29	0.6650		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		28,815.88470	28,845.604	20.32	0.3328		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		102,085.88470	96,705.604	20.32	0.6672		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		29,269.76270	29,317.090	20.27	0.3373		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		100,539.76270	95,177.090	20.27	0.6627		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		43,202.26940	39,805.516	17.30	0.3246		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		104,948.06170	107,042.006	17.32	0.6731		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		43,658.06170	40,242.006	17.32	0.3269		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		106,039.05010	108,171.647	17.28	0.6776		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		42,749.05010	39,371.647	17.28	0.3224		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		105,492.26940	107,605.516	17.30	0.6754		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		113,555.68120	115,413.571	17.82	0.6192		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		68,825.68120	65,113.571	17.82	0.3808		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		113,093.42270	114,936.140	17.84	0.6174		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		69,363.42270	65,636.140	17.84	0.3826		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		114,020.43410	115,893.053	17.81	0.6210		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		68,290.43410	64,593.053	17.81	0.3790		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>344</b>
£ / R	On	28/09/2018	Foreign Exchange Future		18.93460	18.76920			0.0000		0.00	0	14
£ / R	On	15/10/2018	Foreign Exchange Future		18.99070	18.82470			0.0000		0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future		19.19280	19.02570			0.0000	7,984,204.80		416	448,253
£ / R	On	18/03/2019	Foreign Exchange Future		19.52360	19.35260			0.0000	0.00		0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future		19.83150	19.65880			0.0000	0.00		0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future		20.17230	19.99510			0.0000	0.00		0	10,363
<b>Total £ / R Future</b>											<b>7,984,204.80</b>	<b>416</b>	<b>469,466</b>
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Call		1,124.95660	1,285.916	31.90	0.9927	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.65	Put		5.75660	1.316	31.90	0.0073	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Call		1,115.15980	1,275.975	31.84	0.9924	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.66	Put		5.95980	1.375	31.84	0.0076	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Call		1,134.76000	1,295.860	31.96	0.9930	0.00	0	0
£ / R	On	28/09/2018	Foreign Exchange Option	17.64	Put		5.56000	1.260	31.96	0.0070	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put		476.48180	351.602	17.15	0.5385	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call		221.18180	262.302	17.15	0.4615	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		1,154.57010	1,279.000	17.08	0.7761	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		248.87010	206.200	17.08	0.2239	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		1,147.61480	1,271.472	17.08	0.7741	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		251.91480	208.672	17.08	0.2259	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		1,161.54740	1,286.547	17.09	0.7782	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		245.84740	203.747	17.09	0.2218	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	18.00	Call		1,707.81340	1,840.750	16.97	0.7740	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.00	Put		355.21340	317.150	16.97	0.2260	0.00	0	500
£ / R	On	18/03/2019		Foreign Exchange Option	21.44	Put		2,446.08860	2,304.510	19.32	0.7374	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	21.44	Call		358.68860	388.110	19.32	0.2626	0.00	0	500
£ / R	On	18/03/2019		Foreign Exchange Option	20.00	Put		1,339.67030	1,230.676	17.91	0.5530	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	20.00	Call		692.27030	754.276	17.91	0.4470	0.00	0	500
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Call		1,500.92580	1,625.697	16.95	0.7296	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Put		448.32580	402.097	16.95	0.2704	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Call		1,494.28970	1,618.779	16.95	0.7280	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Put		451.68970	405.179	16.95	0.2720	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Call		1,507.57890	1,632.636	16.95	0.7311	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		444.97890	399.036	16.95	0.2689	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		1,719.32410	1,833.816	17.46	0.6902	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		690.52410	632.316	17.46	0.3098	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		1,713.22700	1,827.477	17.46	0.6890	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		694.42700	635.977	17.46	0.3110	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		1,725.42910	1,840.163	17.45	0.6915	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		686.62910	628.663	17.45	0.3085	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Call		2,031.00080	2,143.465	17.76	0.6856	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Put		855.90080	791.165	17.76	0.3144	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Call		2,025.11530	2,137.361	17.76	0.6845	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Put		860.01530	795.061	17.76	0.3155	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Call		2,036.89100	2,149.589	17.76	0.6867	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Put		851.79100	787.289	17.76	0.3133	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,500</b>	
<b>Total £ / R</b>											<b>7,984,204.80</b>	<b>416</b>	<b>470,966</b>	
¥ / R	On	14/12/2018		Foreign Exchange Future			0.12946	0.12937		0.0000	0.00	0	6,905	
¥ / R	On	18/03/2019		Foreign Exchange Future			0.13211	0.13201		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.13461	0.13450		0.0000	0.00	0	0	
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>6,905</b>	
¥ / R	On	14/12/2018		Foreign Exchange Option	0.12	Call		1,028.42630	1,030.924	16.63	0.8447	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.12	Put		91.02630	84.724	16.63	0.1553	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.13	Call		456.32960	449.053	19.63	0.5003	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.13	Put		518.92960	502.853	19.63	0.4997	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.11	Call		1,953.27070	1,961.624	19.34	0.9675	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.11	Put		15.87070	15.424	19.34	0.0325	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.12	Call		1,511.41780	1,512.207	21.86	0.7620	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.12	Put		310.61780	301.107	21.86	0.2380	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.13	Call		915.35870	910.289	22.19	0.5721	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.13	Put		714.55870	699.189	22.19	0.4279	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.11	Call		2,298.56520	2,304.880	21.52	0.9044	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.11	Put		97.76520	93.780	21.52	0.0956	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Call		1,132.63840	1,114.076	19.35	0.6158	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	0.13	Put			682.93840	653.376	19.35	0.3842	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			749.93660	731.797	21.10	0.4482	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,300.23660	1,271.097	21.10	0.5518	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,686.21590	1,675.759	16.82	0.8098	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			236.51590	215.059	16.82	0.1902	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	25/09/2018	Foreign Exchange Future			17.00390		16.85640			0.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Future			17.00740		16.92010			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.22400		17.13610			0.0000	211,700,184.00	12,291	110,373
€ / R	On	18/03/2019	Foreign Exchange Future			17.58230		17.49240			0.0000	263,734.50	15	36,651
€ / R	On	14/06/2019	Foreign Exchange Future			17.92190		17.83010			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.16750		18.07310			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.30060		18.20510			0.0000	0.00	0	6,834
<b>Total € / R Future</b>												<b>211,963,918.50</b>	<b>12,306</b>	<b>159,148</b>
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Put			3.41170	0.000	16.13	0.0000	0.00	0	0
€ / R	On	25/09/2018	Foreign Exchange Option	16.09	Call			769.81170	913.900	16.13	1.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			847.05060	751.635	18.78	0.8052	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			87.15060	79.035	18.78	0.1948	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,081.44590	999.452	18.82	0.6481	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			335.14740	340.932	18.84	0.3498	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,089.04740	1,006.932	18.84	0.6502	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			332.76700	338.427	18.87	0.3476	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,096.66700	1,014.427	18.87	0.6524	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			337.54590	343.452	18.82	0.3519	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			920.12670	943.963	16.89	0.5723	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			757.72670	691.663	16.89	0.4277	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,482.48390	2,391.999	20.51	0.7625	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,026.73770	2,099.601	15.50	0.8793	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			134.33770	117.301	15.50	0.1207	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,602.79280	1,659.091	15.51	0.8032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			250.39280	216.791	15.51	0.1968	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,595.60590	1,651.642	15.51	0.8015	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			324.88390	324.299	20.51	0.2375	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			213.16410	183.137	15.40	0.1735	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			253.20590	219.342	15.51	0.1985	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,610.00030	1,666.557	15.50	0.8049	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			247.60030	214.257	15.50	0.1951	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,705.56410	1,765.436	15.40	0.8265	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,516.33780	1,560.213	16.04	0.6960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			556.23780	508.313	16.04	0.3040	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,510.48830	1,554.125	16.05	0.6944	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			560.38830	512.224	16.05	0.3056	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,522.20520	1,566.320	16.04	0.6976	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			552.10520	504.419	16.04	0.3024	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			299.96710	274.646	15.63	0.1775	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,343.06710	2,412.146	15.63	0.8225	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,321.41320	2,233.951	19.30	0.6336	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			744.51320	751.451	19.30	0.3664	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,185.49200	2,251.301	15.64	0.7984	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			352.39200	323.801	15.64	0.2016	0.00	0	30,200
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,694.22880	1,740.883	16.13	0.6949	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			631.12880	583.383	16.13	0.3051	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,441.96830	1,472.650	16.90	0.5999	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,026.86830	962.049	16.90	0.4001	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,450.54390	1,481.571	16.87	0.6025	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,015.44390	950.971	16.87	0.3975	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,446.24530	1,477.099	16.89	0.6012	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,021.14530	956.499	16.89	0.3988	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>157,036</b>
<b>Total € / R</b>												<b>211,963,918.50</b>	<b>12,306</b>	<b>316,184</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.54360		10.55060			0.0000	10,543.60	1	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.68370		10.69050			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.81960		10.82650			0.0000	0.00	0	4,929
<b>Total AU\$ / R Future</b>												<b>10,543.60</b>	<b>1</b>	<b>42,045</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			72.70410	65.863	17.29	0.1535	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,012.10410	1,012.263	17.29	0.8465	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			74.88220	67.928	17.23	0.1578	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			994.28220	994.328	17.23	0.8422	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			73.78460	66.886	17.26	0.1557	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,003.18460	1,003.286	17.26	0.8443	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			267.14150	262.186	13.93	0.3564	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			591.99040	580.201	13.94	0.6397	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			271.49040	266.501	13.94	0.3603	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			603.33620	591.615	13.92	0.6474	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			262.83620	257.915	13.92	0.3526	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			597.64150	585.886	13.93	0.6436	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			480.81510	463.816	15.02	0.4707	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			664.31510	654.216	15.02	0.5293	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			477.25270	460.259	15.04	0.4680	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			670.75270	660.659	15.04	0.5320	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			484.40050	467.399	15.01	0.4735	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			657.90050	647.799	15.01	0.5265	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>10,543.60</b>	<b>1</b>	<b>42,045</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.23840		11.22470			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.39480		11.38160			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,750.67570	1,763.842	17.32	0.9838	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			5.97570	5.442	17.32	0.0162	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,740.75090	1,753.911	17.26	0.9835	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			6.05090	5.511	17.26	0.0165	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,760.60150	1,773.774	17.38	0.9840	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			5.90150	5.374	17.38	0.0160	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			836.74570	842.376	14.15	0.7467	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			185.14570	177.576	14.15	0.2533	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			829.79480	835.333	14.15	0.7436	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			188.19480	180.533	14.15	0.2564	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			843.72770	849.449	14.15	0.7498	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			182.12770	174.649	14.15	0.2502	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			627.79280		623.47160			0.0000	0.00	0	25,000
<b>Total CF CANDO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			15.18320		15.22070			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.51740		15.55510			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.83240		15.86940			0.0000	0.00	0	150
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,043.71620	2,005.031	19.01	0.9462	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			33.01620	31.831	19.01	0.0538	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			2,033.97060	1,995.286	18.96	0.9457	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			33.27060	32.086	18.96	0.0543	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,053.46440	2,014.779	19.06	0.9467	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			32.76440	31.579	19.06	0.0533	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,369.54360	1,334.052	16.86	0.7430	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			294.44360	296.652	16.86	0.2570	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,383.76170	1,348.206	16.86	0.7468	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			288.66170	290.806	16.86	0.2532	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,376.64440	1,341.121	16.86	0.7449	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			291.54440	293.721	16.86	0.2551	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,571.78660	1,539.747	17.08	0.7160	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			432.38660	437.347	17.08	0.2840	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	14.74	Call			1,565.28320	1,533.255	17.08	0.7144	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			435.88320	440.855	17.08	0.2856	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,578.30780	1,546.257	17.08	0.7177	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			428.90780	433.857	17.08	0.2823	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.10780		2.10730			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12680		2.12670			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14580		2.14580			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			56.40100	53.402	15.77	0.0745	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,038.70880	2,040.232	15.75	0.9152	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			65.70880	62.232	15.75	0.0848	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,949.26190	1,950.258	15.73	0.9039	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			76.26190	72.258	15.73	0.0961	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,129.40100	2,131.402	15.77	0.9255	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			772.04250	756.218	16.00	0.4156	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,091.15120	1,075.846	16.08	0.5674	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			824.15120	807.846	16.08	0.4326	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,188.72460	1,174.393	15.91	0.6016	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			721.72460	706.393	15.91	0.3984	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,139.04250	1,124.218	16.00	0.5844	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,127.81350	2,118.828	15.74	0.7485	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			469.81350	460.828	15.74	0.2515	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,059.61840	2,050.046	15.76	0.7361	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			501.61840	492.046	15.76	0.2639	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,197.38020	2,188.961	15.72	0.7606	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			439.38020	430.961	15.72	0.2394	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			278.79660		325.61650			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.32870		2.31440			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.37810		2.36370			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42530		2.41060			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>240</b>

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	Put			79.28140	44.643	14.72	0.0625	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,406.15640	2,527.213	15.43	0.9452	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			62.15640	40.213	15.43	0.0548	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,314.27410	2,429.331	15.07	0.9415	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			70.27410	42.331	15.07	0.0585	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,223.28140	2,331.643	14.72	0.9375	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,660.11150	1,749.469	15.36	0.7174	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			523.11150	468.469	15.36	0.2826	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,600.11590	1,684.232	15.40	0.7027	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			563.11590	503.232	15.40	0.2973	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,724.51130	1,816.301	15.33	0.7318	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			487.51130	435.301	15.33	0.2682	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,858.78460	2,975.267	15.71	0.8257	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			352.78460	322.267	15.71	0.1743	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,017.76880	3,137.922	15.76	0.8423	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			311.76880	284.922	15.76	0.1577	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,935.21640	3,056.155	15.73	0.8341	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			329.21640	303.155	15.73	0.1659	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.86190		1.85590			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88700		1.88080			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.91020		1.90400			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,879.28420	2,936.085	19.20	0.9740	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			20.28420	17.085	19.20	0.0260	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,780.90100	2,837.273	18.81	0.9719	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			21.90100	18.273	18.81	0.0281	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,977.80210	3,034.989	19.59	0.9759	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			18.80210	15.989	19.59	0.0241	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,423.92570	1,448.015	17.38	0.6914	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			515.92570	478.015	17.38	0.3086	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,364.36940	1,386.359	17.42	0.6745	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			556.36940	516.359	17.42	0.3255	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,485.31890	1,511.509	17.33	0.7081	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			477.31890	441.509	17.33	0.2919	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,950.11870	1,982.320	17.23	0.7369	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			510.11870	480.320	17.23	0.2631	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,886.10330	1,916.519	17.28	0.7237	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			546.10330	514.519	17.28	0.2763	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,015.64670	2,049.604	17.19	0.7499	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			475.64670	447.604	17.19	0.2501	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.14180		0.14210			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14080		0.14150			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14170		0.14080			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.80440		1.79000			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.83400		1.81940			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86200		1.84690			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.67020		9.68070			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.79700		9.80750			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92100		9.93180			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			786.92570	774.932	14.19	0.8910	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			36.22570	34.732	14.19	0.1090	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			778.31960	766.351	14.21	0.8875	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			37.61960	36.151	14.21	0.1125	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			795.57120	783.555	14.17	0.8944	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			34.87120	33.355	14.17	0.1056	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			550.88990	540.215	14.97	0.6213	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			283.38990	283.215	14.97	0.3787	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			561.83440	551.150	14.94	0.6291	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			274.33440	274.150	14.94	0.3709	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			556.34120	545.662	14.96	0.6252	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			278.84120	278.662	14.96	0.3748	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			540.86610	526.823	15.71	0.5268	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			529.06610	525.823	15.71	0.4732	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			536.63850	522.696	15.73	0.5238	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			534.83850	531.696	15.73	0.4762	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			545.12740	530.981	15.69	0.5298	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			523.32740	519.981	15.69	0.4702	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Future			1.35520		1.35630			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.36220		1.36590			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36930		1.37590			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			963.00000	952.000		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			863.00000	852.000		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			1,063.00000	1,052.000		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			259.00000	222.000		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			159.00000	122.000		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			359.00000	322.000		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			559.00000	493.000		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			459.00000	393.000		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			659.00000	593.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.32080		1.31420			0.0000	6,604.00	5	500
<b>Total QUANTO £ / \$ Future</b>												<b>6,604.00</b>	<b>5</b>	<b>500</b>
<b>Total QUANTO £ / \$</b>												<b>6,604.00</b>	<b>5</b>	<b>500</b>
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.18530		1.18370			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.19540		1.19380			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.20500		1.20330			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
SGD / R	On	14/12/2018	Foreign Exchange Future			10.65800		10.62580			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.81200		10.77980			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.95900		10.92490			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,268.17330	1,298.121	15.26	0.9670	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	9.37	Put			12.37330	10.121	15.26	0.0330	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,258.34950	1,288.274	15.20	0.9664	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			12.54950	10.274	15.20	0.0336	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,278.00070	1,307.971	15.33	0.9675	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			12.20070	9.971	15.33	0.0325	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			701.93300	714.964	15.09	0.6846	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			262.13300	242.965	15.09	0.3154	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			696.12900	708.968	15.10	0.6812	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			266.32900	246.968	15.10	0.3188	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			707.77810	721.000	15.07	0.6881	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			257.97810	239.000	15.07	0.3119	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			198.82680	185.365	15.07	0.2174	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,116.55750	1,137.069	15.08	0.7802	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			201.65750	188.069	15.08	0.2198	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,130.92590	1,151.690	15.07	0.7849	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			196.02590	182.690	15.07	0.2151	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,123.72680	1,144.365	15.07	0.7826	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.23010		2.19200			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.12430		2.08560			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.02780		1.99210			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			3.29870	7.142	35.30	0.0494	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			781.29870	747.042	35.30	0.9506	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.11360	6.803	35.30	0.0473	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			791.11360	756.703	35.30	0.9527	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.49410	7.497	35.30	0.0515	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			771.49410	737.397	35.30	0.9485	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			20.93200	22.894	28.57	0.1204	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			665.33200	628.594	28.57	0.8796	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			20.40150	22.305	28.66	0.1176	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			674.80150	638.005	28.66	0.8824	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			21.47950	23.502	28.49	0.1233	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			655.87950	619.202	28.49	0.8767	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.21890	2.368	28.48	0.0147	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,540.11890	1,504.568	28.48	0.9853	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.14790	2.291	28.48	0.0143	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,550.04790	1,514.491	28.48	0.9857	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.29220	2.447	28.48	0.0152	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,530.19220	1,494.647	28.48	0.9848	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>12,000</b>
ZMW / R On 14/12/2018			Foreign Exchange Future	1.14910	1.17550			0.0000	0.00	0	0
ZMW / R On 18/03/2019			Foreign Exchange Future	1.11150	1.13560			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.05220	1.07520			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 002 409 140.70</b>	<b>66,574</b>	<b>1,718,382</b>
<b>Total Options</b>									<b>336 198 651.01</b>	<b>679,321</b>	<b>8,638,297</b>
<b>Grand Total:</b>									<b>1,338,607,791.71</b>	<b>745,895</b>	<b>10,356,679</b>