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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/10/2018 Foreign Exchange Future			14.23900		14.20670			0.0000	3,346,165.00	235	0
\$ / R On 19/10/2018 Foreign Exchange Future			14.20250		14.20670			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.20580		14.21210			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.21140		14.21750			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.21880		14.22470			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.22060		14.22650			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.22240		14.22840			0.0000	0.00	0	3,858
\$ / R On 01/11/2018 Foreign Exchange Future			14.22420		14.23020			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.22600		14.23200			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.23150		14.23740			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.24610		14.25200			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.24970		14.25560			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.25150		14.25740			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.25700		14.26290			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.25880		14.26470			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.26250		14.26840			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.26430		14.27030			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.27350		14.27950			0.0000	0.00	0	166
\$ / R On 29/11/2018 Foreign Exchange Future			14.27540		14.28130			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.27720		14.28320			0.0000	0.00	0	8,824
\$ / R On 05/12/2018 Foreign Exchange Future			14.28640		14.29240			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	06/12/2018	Foreign Exchange Future			14.28820		14.29420			0.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Future			14.29000		14.29610			0.0000	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Future			14.29740		14.30350			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.29920		14.30530			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.30290		14.30900			0.0000	980,063,313.80	68,522	821,470
\$ / R	On	20/12/2018	Foreign Exchange Future			14.31390		14.32010			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.31570		14.32190			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.33410		14.34030			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.33780		14.34390			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.36720		14.37340			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.38920		14.39540			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.39100		14.39730			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.41490		14.42120			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.44250		14.44880			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.47560		14.48190			0.0000	9,553,896.00	660	54,337
\$ / R	On	27/03/2019	Foreign Exchange Future			14.49220		14.49840			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.49580		14.50210			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.50320		14.50950			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.55440		14.56080			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.61010		14.61720			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.61550		14.62260			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.63530		14.64260			0.0000	73,176.50	5	19,100
\$ / R	On	20/06/2019	Foreign Exchange Future			14.64610		14.65360			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.66050		14.66810			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.66590		14.67360			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.66950		14.67720			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.72020		14.72800			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.72200		14.72980			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.74390		14.75150			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.77500		14.78220			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.78040		14.78760			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.78590		14.79300			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.80600		14.81290			0.0000	11,000,858.00	743	19,899
\$ / R	On	30/09/2019	Foreign Exchange Future			14.83160		14.83810			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.83530		14.84170			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.89020		14.89710			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.94890		14.95620			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.95490		14.96230			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.97720		14.98470			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.01360		15.02140			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.01760		15.02550			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.07630		15.08460			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.13900		15.14780			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.16730		15.17630			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.20170		15.21090			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.25630		15.26600			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	02/06/2020	Foreign Exchange Future			15.32510		15.33520			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.34530		15.35560			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.43840		15.44940			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.53550		15.54720			0.0000	0.00	0	0
Total \$ / R Future												1,004,037,409.30	70,165	1,044,195
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			0.00090	0.000	19.92	0.0000	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			856.70090	889.000	19.92	1.0000	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			320.37920	316.197	25.52	0.8617	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			27.07920	18.697	25.52	0.1383	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,012.88310	1,006.444	24.47	0.9950	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			0.78310	0.644	24.47	0.0050	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			54.77530	51.559	19.62	0.2589	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			266.87530	257.359	19.62	0.7411	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			348.01420	345.899	20.28	0.7362	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			75.51420	67.299	20.28	0.2638	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			860.34690	861.311	22.15	0.9209	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			25.04690	20.111	22.15	0.0791	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			442.62160	436.550	20.20	0.7316	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			99.12160	87.150	20.20	0.2684	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,232.48240	1,225.292	21.04	0.9861	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			4.08240	2.892	21.04	0.0139	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			93.81520	83.557	17.83	0.2701	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			392.21520	375.957	17.83	0.7299	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			212.97190	197.586	18.98	0.4866	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			143.19670	129.210	19.76	0.3545	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			58.03300	49.074	17.37	0.1832	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			486.43300	471.474	17.37	0.8168	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,792.24210	2,798.112	31.57	0.9980	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.64210	0.512	31.57	0.0020	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			50.84840	42.443	21.63	0.1407	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,243.10710	2,248.780	28.60	0.9952	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			1.50710	1.180	28.60	0.0048	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			177.00530	162.143	19.35	0.4214	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			288.60530	279.743	19.35	0.5786	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			354.79670	346.810	19.76	0.6455	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			38.98080	31.745	21.99	0.1094	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			365.63970	349.150	17.97	0.7007	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			107.23970	96.750	17.97	0.2993	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			361.74610	353.860	19.80	0.6518	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			140.14610	126.260	19.80	0.3482	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			722.44840	720.043	21.63	0.8593	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			234.57190	225.186	18.98	0.5134	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			527.76070	522.472	20.69	0.7716	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			86.16070	74.872	20.69	0.2284	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			61.17970	51.796	21.31	0.1672	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	31/10/2018	Foreign Exchange Option	14.82	Put			652.77970	649.397	21.31	0.8328	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			820.58080	819.345	21.99	0.8906	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			2.84790	2.298	22.52	0.0103	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,423.04790	1,416.498	22.52	0.9897	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			687.82250	684.634	21.65	0.8224	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			69.82250	60.634	21.65	0.1776	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,282.15400	1,286.005	23.50	0.9572	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			14.15400	12.005	23.50	0.0428	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Call			0.00000	349.582	18.51	0.6673	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put			0.00000	123.582	18.51	0.3327	2,471,648.00	20,000	20,000
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.23520	0.179	25.06	0.0008	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,337.63520	2,331.679	25.06	0.9992	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			473.80890	460.860	17.89	0.7481	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			96.40890	89.360	17.89	0.2519	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,574.22320	2,579.774	27.69	0.9954	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			1.62320	1.274	27.69	0.0046	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			730.44580	727.600	21.21	0.7588	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			122.44580	113.700	21.21	0.2412	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,240.10950	1,240.715	23.06	0.8852	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			55.70950	50.415	23.06	0.1148	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			281.38070	269.988	19.48	0.4651	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			365.78070	360.288	19.48	0.5349	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			469.10120	464.270	20.04	0.6103	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			224.70120	213.970	20.04	0.3897	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			132.95500	124.352	21.38	0.2469	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			765.55500	762.852	21.38	0.7531	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			0.00000	352.515	19.41	0.5233	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			0.00000	284.015	19.41	0.4767	4,260,223.50	15,000	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			647.16680	643.562	20.86	0.7032	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			164.56680	155.062	20.86	0.2968	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			631.89950	628.178	20.79	0.6959	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			169.29950	159.678	20.79	0.3041	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			23.12650	21.291	17.69	0.0660	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,060.52650	1,052.791	17.69	0.9340	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			454.59240	442.863	18.60	0.6408	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			197.19240	191.363	18.60	0.3592	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			0.00000	674.715	21.00	0.7172	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			0.00000	146.215	21.00	0.2828	8,772,924.00	60,000	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.34830	0.274	22.89	0.0010	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,587.74830	2,581.775	22.89	0.9990	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,427.45650	3,421.545	26.94	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.05650	0.045	26.94	0.0002	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			730.52180	727.265	20.86	0.7283	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			153.42180	144.265	20.86	0.2717	1,442,653.00	10,000	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			0.00000	596.241	20.28	0.6692	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			0.00000	183.241	20.28	0.3308	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	20/11/2018	Foreign Exchange Option	14.91	Put			789.43140	786.475	21.08	0.7460	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			144.13140	135.275	21.08	0.2540	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			315.35530	308.748	18.75	0.4633	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			373.75530	361.248	18.75	0.5367	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			576.97280	572.519	20.04	0.6383	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			227.27280	216.819	20.04	0.3617	4,423,105.56	20,400	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,132.63110	1,131.660	22.12	0.8338	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			92.93110	85.960	22.12	0.1662	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			394.50850	388.656	18.87	0.5075	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			354.00850	342.156	18.87	0.4925	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			70.70510	66.177	16.98	0.1496	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			892.00510	881.577	16.98	0.8504	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			395.31860	382.909	18.69	0.5247	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			362.11860	355.709	18.69	0.4753	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			389.80860	383.488	18.80	0.4967	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			373.00860	360.688	18.80	0.5033	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,300.66840	1,292.536	16.23	0.9546	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			9.06240	7.382	25.55	0.0167	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,436.47370	2,439.312	24.42	0.9646	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			19.67370	16.512	24.42	0.0354	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			205.42460	195.120	20.39	0.3115	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			613.60660	601.431	17.81	0.6993	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			180.40660	174.231	17.81	0.3007	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			162.80550	156.780	17.70	0.2796	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			646.00550	633.980	17.70	0.7204	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,035.86240	3,040.182	25.55	0.9833	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			17.46840	15.337	16.23	0.0454	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			276.08200	269.555	18.31	0.4011	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			479.28200	466.755	18.31	0.5989	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			727.04640	722.641	20.33	0.6824	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			210.24640	199.841	20.33	0.3176	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			742.22460	737.920	20.39	0.6885	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,268.48170	1,267.002	21.86	0.8258	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			110.88170	103.402	21.86	0.1742	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			209.67170	199.527	20.39	0.3023	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			815.47170	811.327	20.39	0.6977	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			400.11980	387.478	18.64	0.5090	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			405.91980	399.278	18.64	0.4910	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			608.77790	596.171	17.79	0.6741	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			214.57790	207.971	17.79	0.3259	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,140.45290	1,138.191	21.46	0.7944	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			134.65290	126.391	21.46	0.2056	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			633.70710	628.308	19.67	0.6186	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			279.80710	268.308	19.67	0.3814	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			965.00980	961.378	20.67	0.7337	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			188.50980	178.778	20.67	0.2663	0.00	0	7,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		140.02800	134.004	17.17	0.2331	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		793.52800	781.404	17.17	0.7669	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		1,485.94340	1,484.977	22.20	0.8497	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		99.44340	92.377	22.20	0.1503	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		654.16550	641.337	17.60	0.6876	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		210.66550	203.937	17.60	0.3124	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		818.81470	814.209	20.16	0.6819	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		234.11470	223.408	20.16	0.3181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		199.72190	189.885	20.64	0.2737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		970.72190	966.985	20.64	0.7263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		197.69220	187.897	20.67	0.2713	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		978.69220	974.997	20.67	0.7287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		201.77270	191.893	20.62	0.2761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		962.77270	958.993	20.62	0.7239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,723.15260	1,722.915	22.69	0.8769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		82.15260	75.814	22.69	0.1231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,672.35480	2,665.939	21.56	0.9927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		3.35480	3.039	21.56	0.0073	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,952.37770	2,955.831	25.06	0.9656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		21.37770	18.731	25.06	0.0344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,377.08290	1,368.422	16.39	0.9384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		28.08290	25.522	16.39	0.0616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		54.07460	50.299	16.66	0.1072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,163.07460	1,153.199	16.66	0.8928	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		823.02060	818.425	20.14	0.6775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		242.02060	231.325	20.14	0.3225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		11.71800	10.503	17.80	0.0265	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,820.71800	1,813.403	17.80	0.9735	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		255.06190	248.273	17.82	0.3493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		614.06190	601.173	17.82	0.6507	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		196.61480	190.156	17.51	0.2920	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		705.61480	693.056	17.51	0.7080	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		31.53750	28.784	16.43	0.0680	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,340.53750	1,331.685	16.43	0.9320	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		61.26130	57.223	16.72	0.1188	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,120.26130	1,110.123	16.72	0.8812	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		907.72390	903.661	20.44	0.7065	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		216.72390	206.561	20.44	0.2935	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,938.78390	1,931.674	18.32	0.9780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		9.78390	8.774	18.32	0.0220	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		785.48280	780.653	20.01	0.6636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		254.48280	243.553	20.01	0.3364	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,693.28500	1,685.704	17.23	0.9675	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		14.28500	12.804	17.23	0.0325	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		276.58470	269.731	17.92	0.3687	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		585.58470	572.631	17.92	0.6313	0.00	0	20,200

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	13.10	Call			1,250.63870	1,241.283	16.55	0.9139	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			41.63870	38.383	16.55	0.0861	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,562.91840	2,556.442	21.08	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.91840	3.542	21.08	0.0086	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			108.28000	102.989	17.00	0.1876	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			917.28000	905.889	17.00	0.8124	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,314.60150	2,307.942	19.98	0.9876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			5.60150	5.042	19.98	0.0124	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,576.19460	1,568.320	16.70	0.9607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			17.19460	15.420	16.70	0.0393	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,413.85160	2,407.274	20.42	0.9893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.85160	4.374	20.42	0.0107	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			621.48410	615.659	19.38	0.5934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			320.48410	308.560	19.38	0.4066	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			510.56550	504.149	18.91	0.5354	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			379.56550	367.049	18.91	0.4646	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			337.27190	330.359	18.18	0.4192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			516.27190	503.259	18.18	0.5808	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			628.29500	622.510	19.40	0.5967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			317.29500	305.410	19.40	0.4033	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			719.54710	714.310	19.76	0.6373	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			278.54710	267.210	19.76	0.3627	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			614.70170	608.838	19.35	0.5902	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			323.70170	311.738	19.35	0.4098	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,470.92220	1,469.653	22.11	0.8394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			109.92220	102.553	22.11	0.1606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,294.76560	2,288.089	19.90	0.9872	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			5.76560	5.189	19.90	0.0128	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,145.86870	1,135.888	16.68	0.8882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			56.86870	52.988	16.68	0.1118	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			189.51440	183.116	17.47	0.2845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			718.51440	706.016	17.47	0.7155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,215.47510	2,208.721	19.55	0.9856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			6.47510	5.821	19.55	0.0144	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,026.94740	1,023.500	20.82	0.7428	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			185.94740	176.400	20.82	0.2572	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			712.04420	699.515	17.49	0.7118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			193.04420	186.615	17.49	0.2882	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			956.28710	945.133	16.94	0.8275	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			97.28710	92.233	16.94	0.1725	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,497.68670	1,496.538	22.18	0.8437	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			106.68670	99.438	22.18	0.1563	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,321.34530	1,319.378	21.69	0.8124	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			130.34530	122.278	21.69	0.1876	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			444.04430	437.338	18.61	0.4954	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			423.04430	410.238	18.61	0.5046	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,644.42750	1,636.730	17.01	0.9649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			15.42750	13.830	17.01	0.0351	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			771.73880	759.506	17.31	0.7449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			162.73880	156.606	17.31	0.2551	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			915.52480	911.502	20.47	0.7090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			214.52480	204.402	20.47	0.2910	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,303.99950	1,301.950	21.64	0.8089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			132.99950	124.850	21.64	0.1911	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			764.94540	752.676	17.33	0.7413	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			165.94540	159.776	17.33	0.2587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,768.93240	1,768.868	22.79	0.8828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			77.93240	71.768	22.79	0.1172	0.00	0	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,116.49440	2,109.630	19.11	0.9832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			7.49440	6.730	19.11	0.0168	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			455.81520	449.156	18.67	0.5028	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			414.81520	402.056	18.67	0.4972	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			683.87300	678.415	19.62	0.6221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			292.87300	281.315	19.62	0.3779	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,067.06650	2,060.140	18.89	0.9819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			8.06650	7.240	18.89	0.0181	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			531.66680	518.652	18.12	0.5925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			322.66680	315.752	18.12	0.4075	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			473.74320	467.159	18.75	0.5138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			402.74320	390.059	18.75	0.4862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,386.26770	1,377.655	16.38	0.9400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			27.26770	24.755	16.38	0.0600	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			738.17040	725.766	17.41	0.7266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			179.17040	172.867	17.41	0.2734	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			841.86260	830.036	17.11	0.7802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			132.86260	127.135	17.11	0.2198	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			755.91300	750.900	19.90	0.6521	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			264.91300	253.800	19.90	0.3479	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			501.23290	488.227	18.25	0.5692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			352.23290	345.327	18.25	0.4308	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,286.71230	1,284.576	21.59	0.8054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			135.71230	127.476	21.59	0.1946	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			458.22080	445.284	18.43	0.5347	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			399.22080	392.384	18.43	0.4653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,061.49570	1,050.992	16.79	0.8637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			72.49570	68.092	16.79	0.1363	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			506.20580	493.197	18.23	0.5731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			347.20580	340.297	18.23	0.4269	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,686.69790	1,686.320	22.61	0.8721	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			85.69790	79.219	22.61	0.1279	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,898.26890	1,898.675	23.06	0.8977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			67.26890	61.575	23.06	0.1023	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,632.31280	1,631.722	22.50	0.8644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			91.31280	84.622	22.50	0.1356	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,400.07330	1,398.479	21.91	0.8272	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			119.07330	111.379	21.91	0.1728	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,417.71220	1,416.200	21.96	0.8303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			116.71220	109.100	21.96	0.1697	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			481.72790	468.746	18.33	0.5538	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			372.72790	365.846	18.33	0.4462	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,294.53020	2,296.205	23.87	0.9322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			43.53020	39.105	23.87	0.0678	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			176.70330	167.367	20.94	0.2460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,067.70330	1,064.467	20.94	0.7540	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			301.80950	290.126	19.54	0.3873	1,450,632.00	5,000	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			662.80950	657.226	19.54	0.6127	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			986.68510	983.029	20.69	0.7311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			195.68510	185.929	20.69	0.2689	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,524.55320	1,523.524	22.26	0.8479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			103.55320	96.424	22.26	0.1521	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			462.84500	449.898	18.41	0.5385	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			393.84500	386.998	18.41	0.4615	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,330.03840	1,328.113	21.71	0.8141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			129.03840	121.013	21.71	0.1859	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,295.31510	1,286.214	16.49	0.9233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			36.31510	33.314	16.49	0.0767	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			357.62910	345.303	19.08	0.4436	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			548.62910	542.403	19.08	0.5564	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,053.21630	1,042.662	16.81	0.8611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			74.21630	69.762	16.81	0.1389	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			785.44740	773.290	17.27	0.7521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			156.44740	150.390	17.27	0.2479	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			521.36310	508.350	18.16	0.5847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			332.36310	325.450	18.16	0.4153	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,209.65130	1,207.135	21.36	0.7888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			148.65130	140.035	21.36	0.2112	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,991.59100	1,992.320	23.25	0.9073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			60.59100	55.220	23.25	0.0927	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,870.41890	1,870.725	23.00	0.8947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			69.41890	63.625	23.00	0.1053	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,718.96500	2,721.713	24.71	0.9558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			27.96500	24.613	24.71	0.0442	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			167.92840	158.803	21.06	0.2353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,108.92840	1,105.903	21.06	0.7647	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			281.35700	269.973	19.73	0.3657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			712.35700	707.073	19.73	0.6343	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,525.12840	2,527.421	24.33	0.9464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			34.12840	30.321	24.33	0.0536	0.00	0	13,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			239.60340	228.956	20.17	0.3197	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			830.60340	826.056	20.17	0.6803	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			92.28460	85.558	22.48	0.1369	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,623.28460	1,622.658	22.48	0.8631	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,954.17490	1,954.776	23.17	0.9036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			63.17490	57.676	23.17	0.0964	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			354.08940	341.800	19.10	0.4401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			555.08940	548.900	19.10	0.5599	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			398.79260	386.136	18.78	0.4826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			479.79260	473.236	18.78	0.5174	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			159.59880	150.686	21.19	0.2249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,150.59880	1,147.786	21.19	0.7751	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			485.87540	479.346	18.80	0.5210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			394.87540	382.246	18.80	0.4790	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			435.66270	422.795	18.53	0.5158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			426.66270	419.895	18.53	0.4842	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			643.55640	630.756	17.72	0.6700	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			234.55640	227.856	17.72	0.3300	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,237.29130	2,238.799	23.75	0.9281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			46.29130	41.699	23.75	0.0719	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,408.88570	1,407.334	21.93	0.8287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			117.88570	110.234	21.93	0.1713	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			792.94090	788.158	20.03	0.6664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			251.94090	241.058	20.03	0.3336	0.00	0	50,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			666.24680	653.981	17.60	0.6682	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			246.14680	240.081	17.60	0.3318	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,156.28930	1,153.782	20.96	0.7627	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			176.38930	167.682	20.96	0.2373	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			259.34010	249.079	19.97	0.3307	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			839.24010	835.179	19.97	0.6693	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			458.64930	446.402	18.39	0.5204	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			438.54930	432.502	18.39	0.4796	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			668.29770	663.376	19.33	0.5989	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			330.19770	319.076	19.33	0.4011	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			62.26390	58.706	16.59	0.1163	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,184.16390	1,174.406	16.59	0.8837	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			731.31350	726.733	19.57	0.6258	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			303.21350	292.433	19.57	0.3742	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,100.25670	1,090.047	16.70	0.8599	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			78.35670	74.347	16.70	0.1401	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			520.77250	509.290	18.04	0.5449	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			430.47250	425.190	18.04	0.4551	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,638.97410	2,641.608	23.93	0.9306	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			49.27410	45.708	23.93	0.0694	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			278.11960	268.846	19.77	0.3328	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			897.81960	894.746	19.77	0.6672	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,386.02360	1,377.105	16.22	0.9139	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			45.72360	43.005	16.22	0.0861	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			225.22810	219.886	17.14	0.2989	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			765.52810	753.986	17.14	0.7011	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,264.82320	3,267.566	24.28	0.9641	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			25.12320	21.666	24.28	0.0359	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			414.50730	409.180	17.98	0.4448	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			534.80730	523.280	17.98	0.5552	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			37.14710	34.795	16.13	0.0716	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,481.04710	1,472.595	16.13	0.9284	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			35.56750	35.061	16.90	0.0636	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,748.96750	1,742.261	16.90	0.9364	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			66.03100	63.184	16.09	0.1030	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,511.43100	1,502.384	16.09	0.8970	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,066.81530	1,064.760	19.78	0.6615	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			334.11530	325.760	19.78	0.3385	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			53.26220	50.914	16.42	0.0842	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,660.56220	1,651.914	16.42	0.9158	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,471.39750	1,462.109	16.14	0.8873	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			74.09750	71.109	16.14	0.1127	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			559.05200	554.745	18.12	0.4774	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			576.35200	565.745	18.12	0.5226	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			657.80270	646.867	17.77	0.5743	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			460.50270	455.867	17.77	0.4257	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,334.55610	1,333.413	20.52	0.7253	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			261.85610	254.413	20.52	0.2747	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			634.21220	623.357	17.87	0.5598	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			486.91220	482.357	17.87	0.4402	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,059.82280	1,057.435	19.62	0.6400	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			381.02280	372.335	19.62	0.3600	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			78.15010	75.224	16.28	0.1057	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,696.95010	1,687.724	16.28	0.8943	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,547.98470	1,538.164	16.10	0.8702	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			99.18470	95.664	16.10	0.1298	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			729.47130	718.347	17.81	0.5708	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			530.67130	525.847	17.81	0.4292	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,203.70250	1,201.512	19.86	0.6565	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			382.50250	374.012	19.86	0.3435	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			685.16700	680.858	18.33	0.4971	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			613.96700	603.358	18.33	0.5029	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			753.03640	741.844	17.72	0.5837	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			504.23640	499.344	17.72	0.4163	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,488.05730	1,486.750	20.60	0.7159	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			306.85730	299.250	20.60	0.2841	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			846.48040	842.361	18.69	0.5358	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			554.71530	544.572	18.88	0.4431	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	14.84	Put		912.81530	908.972	18.88	0.5569	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		1,028.99530	1,017.333	16.91	0.6912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		337.09530	331.733	16.91	0.3088	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,699.19620	2,700.532	22.71	0.8488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		161.09620	156.132	22.71	0.1512	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,772.38560	2,773.871	22.84	0.8547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		154.28560	149.471	22.84	0.1453	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,892.02560	2,893.743	23.04	0.8637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		143.92560	139.343	23.04	0.1363	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		889.90970	878.273	17.36	0.6288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		448.00970	442.673	17.36	0.3712	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,623.72650	3,626.194	24.74	0.9006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		105.62650	101.794	24.74	0.0994	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,010.91460	4,013.638	25.70	0.9137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		92.81460	89.238	25.70	0.0863	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		470.80120	461.501	19.43	0.3879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,108.90120	1,105.901	19.43	0.6121	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		452.02650	442.941	19.56	0.3751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,160.12650	1,157.341	19.56	0.6249	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,653.63170	2,654.872	22.64	0.8450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		165.53170	160.472	22.64	0.1550	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,644.53400	2,645.757	22.62	0.8443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		166.43400	161.357	22.62	0.1557	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		468.06950	458.798	19.45	0.3861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,116.16950	1,113.198	19.45	0.6139	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		1,072.85950	1,061.251	16.83	0.7081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		310.95950	305.652	16.83	0.2919	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,303.51380	2,303.961	22.03	0.8116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		205.41380	199.561	22.03	0.1884	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		493.29920	483.753	19.27	0.4031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,051.39920	1,048.153	19.27	0.5969	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,956.78900	2,958.629	23.15	0.8683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		138.68900	134.229	23.15	0.1317	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		1,184.76650	1,173.354	16.66	0.7481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		252.86650	247.755	16.66	0.2519	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,556.25350	1,545.920	16.15	0.8525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		124.35350	120.320	16.15	0.1475	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,058.92390	2,058.748	21.60	0.7829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		240.82390	234.348	21.60	0.2171	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,396.65770	1,394.628	20.17	0.6773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		378.55770	370.228	20.17	0.3227	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,477.14950	1,466.552	16.25	0.8336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		145.24950	140.952	16.25	0.1664	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,219.11460	1,207.779	16.61	0.7595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		237.21460	232.179	16.61	0.2405	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,151.06730	1,139.587	16.71	0.7365	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	13.60	Put			269.16730	263.987	16.71	0.2635	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			620.48500	609.826	18.51	0.4838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			788.58500	784.226	18.51	0.5162	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			476.32000	466.957	19.39	0.3917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,094.42000	1,091.357	19.39	0.6083	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,340.67070	1,329.655	16.43	0.7969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			188.77070	184.055	16.43	0.2031	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,412.40610	1,410.420	20.21	0.6805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			374.30610	366.020	20.21	0.3195	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,663.05530	1,661.778	20.82	0.7253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			314.95530	307.378	20.82	0.2747	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,016.04270	1,012.645	19.17	0.5872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			507.94270	498.245	19.17	0.4128	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			810.03070	798.537	17.66	0.5893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			528.13070	522.937	17.66	0.4107	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			421.79870	413.034	19.80	0.3539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,249.89870	1,247.434	19.80	0.6461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			698.45920	687.339	18.12	0.5293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			666.55920	661.739	18.12	0.4707	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			564.59860	554.371	18.82	0.4494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			892.69860	888.771	18.82	0.5506	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			419.38770	410.646	19.82	0.3522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,257.48770	1,255.046	19.82	0.6478	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			416.99210	408.277	19.84	0.3505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,265.09210	1,262.677	19.84	0.6495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			884.71470	873.086	17.38	0.6263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			452.81470	447.486	17.38	0.3737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,697.87340	2,690.938	16.63	0.9749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			15.97340	15.338	16.63	0.0251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,447.98710	2,440.654	16.53	0.9612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			26.08710	25.054	16.53	0.0388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			222.20610	217.257	16.56	0.2293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,254.10610	1,242.857	16.56	0.7707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,991.61390	2,984.921	17.03	0.9842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.71390	9.321	17.03	0.0158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,155.17400	4,148.697	20.76	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.27400	3.097	20.76	0.0049	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,756.08950	2,749.226	16.66	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			14.18950	13.626	16.66	0.0226	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			684.20250	679.440	18.18	0.4776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			686.10250	675.040	18.18	0.5224	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,804.35360	1,795.140	16.26	0.8952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			82.45360	79.541	16.26	0.1048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,053.90400	1,042.268	16.86	0.7009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			322.00400	316.668	16.86	0.2991	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			995.05370	991.563	19.11	0.5813	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	14.96	Call			516.95370	507.163	19.11	0.4187	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,167.50960	1,164.757	19.58	0.6267	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			449.40960	440.357	19.58	0.3733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,247.05550	1,235.788	16.57	0.7685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			225.15550	220.188	16.57	0.2315	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,357.53100	1,355.383	20.07	0.6694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			389.43100	380.983	20.07	0.3306	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			581.61720	576.551	17.85	0.4350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			763.51720	752.151	17.85	0.5650	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,428.20890	1,426.270	20.25	0.6836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			370.10890	361.870	20.25	0.3164	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,064.56710	2,056.284	16.37	0.9285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			52.66710	50.684	16.37	0.0715	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			988.10270	976.419	17.03	0.6738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			366.20270	360.819	17.03	0.3262	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,028.05530	2,019.656	16.36	0.9244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			56.15530	54.056	16.36	0.0756	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			965.50190	953.821	17.10	0.6638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			383.60190	378.221	17.10	0.3362	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,145.40670	1,142.558	19.52	0.6213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			457.30670	448.158	19.52	0.3787	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,754.05500	2,755.503	22.81	0.8533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			155.95500	151.103	22.81	0.1467	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			702.62700	691.487	18.11	0.5317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			660.72700	655.887	18.11	0.4683	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,598.04570	1,587.917	16.16	0.8606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			116.14570	112.317	16.16	0.1394	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,682.89830	1,673.165	16.20	0.8758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			100.99830	97.565	16.20	0.1242	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			910.95540	899.302	17.29	0.6388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			429.05540	423.702	17.29	0.3612	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			772.61430	761.220	17.81	0.5698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			570.71430	565.620	17.81	0.4302	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			666.07410	655.118	18.28	0.5108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			714.17410	709.519	18.28	0.4892	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,365.32690	1,363.206	20.09	0.6710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			387.22690	378.806	20.09	0.3290	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,763.21880	2,764.685	22.82	0.8540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			155.11880	150.285	22.82	0.1460	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			561.28520	551.084	18.84	0.4473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			899.38520	895.484	18.84	0.5527	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,712.87580	1,711.738	20.94	0.7332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			304.77580	297.338	20.94	0.2668	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,144.67670	3,146.769	23.54	0.8796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			126.57670	122.369	23.54	0.1204	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			741.21380	729.924	17.94	0.5530	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	14.35	Put		609.31380	604.324	17.94	0.4470	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,524.12740	1,522.463	20.48	0.7015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		346.02740	338.063	20.48	0.2985	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,321.21980	2,321.708	22.06	0.8134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		203.11980	197.308	22.06	0.1866	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		654.36860	643.487	18.33	0.5040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		732.46860	727.887	18.33	0.4960	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,913.72510	1,913.154	21.33	0.7634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		265.62510	258.754	21.33	0.2366	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,665.79660	1,655.986	16.20	0.8729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		103.89660	100.386	16.20	0.1271	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		677.98420	666.960	18.22	0.5177	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		696.08420	691.360	18.22	0.4823	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,804.59000	1,803.707	21.13	0.7473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		286.49000	279.307	21.13	0.2527	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,500.64190	1,490.121	16.22	0.8394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		138.74190	134.521	16.22	0.1606	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,646.53600	1,645.215	20.78	0.7226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		318.43600	310.815	20.78	0.2774	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,318.69050	1,307.613	16.46	0.7905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		196.79050	192.013	16.46	0.2095	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,400.36630	1,389.527	16.35	0.8136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		168.46630	163.927	16.35	0.1864	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,128.15260	2,128.160	21.72	0.7915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		230.05260	223.760	21.72	0.2085	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,085.63290	1,074.039	16.81	0.7129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		303.73290	298.439	16.81	0.2871	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		557.98830	547.818	18.86	0.4452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		906.08830	902.218	18.86	0.5548	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		1,098.50870	1,086.937	16.79	0.7176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		296.60870	291.337	16.79	0.2824	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		588.38040	577.961	18.69	0.4642	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		36.28950	34.894	16.31	0.0509	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,324.68950	2,317.094	16.31	0.9491	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		939.38930	927.756	17.29	0.6399	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		440.98930	435.557	17.29	0.3601	0.00	0	50,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		821.64840	810.172	17.76	0.5806	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		569.54840	564.372	17.76	0.4194	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		845.26120	833.724	17.67	0.5924	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		543.16120	537.924	17.67	0.4076	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		125.90680	121.970	16.19	0.1443	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,628.00680	1,617.770	16.19	0.8557	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		815.12410	810.762	18.54	0.5137	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		647.22410	636.562	18.54	0.4863	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,637.24980	1,635.752	20.68	0.7087	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		349.34980	341.552	20.68	0.2913	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,351.33740	1,349.034	19.98	0.6558	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			423.43740	414.833	19.98	0.3442	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			137.81330	133.548	16.16	0.1538	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,597.31330	1,586.748	16.16	0.8462	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,511.46510	1,509.506	20.11	0.6565	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			462.26510	453.906	20.11	0.3435	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,790.86810	1,789.805	20.75	0.7027	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,775.53590	1,765.481	16.10	0.8580	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			150.58360	146.620	16.15	0.1549	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			279.68320	274.635	16.60	0.2462	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,350.48320	1,339.035	16.60	0.7538	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			939.82770	928.272	17.61	0.6010	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			579.02770	573.872	17.61	0.3990	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			134.73590	131.081	16.10	0.1420	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			391.66810	384.204	20.75	0.2973	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			956.97190	952.973	18.73	0.5293	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			677.77190	667.373	18.73	0.4707	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			916.14080	904.634	17.69	0.5902	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			605.34080	600.234	17.69	0.4098	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,711.38360	1,701.020	16.15	0.8451	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,004.62640	993.308	17.68	0.5983	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			637.42640	633.208	17.68	0.4017	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,670.53520	1,669.728	20.31	0.6577	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			497.73520	489.828	20.31	0.3423	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,028.28640	1,016.914	17.60	0.6083	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			611.08640	606.814	17.60	0.3917	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,788.55650	1,777.893	16.08	0.8379	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			171.35650	167.793	16.08	0.1621	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,098.44900	1,095.709	18.98	0.5423	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			705.64900	695.809	18.98	0.4577	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,958.79350	1,958.747	20.90	0.7010	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			425.99350	418.847	20.90	0.2990	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			206.62700	202.601	16.27	0.1861	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,683.82700	1,672.701	16.27	0.8139	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			39.62280	38.439	14.86	0.0510	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,522.22280	2,513.939	14.86	0.9490	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,417.56810	2,408.827	14.95	0.9343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			54.96810	53.527	14.95	0.0657	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			837.34370	833.849	18.24	0.4604	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			899.94370	889.149	18.24	0.5396	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,017.56900	2,007.613	15.66	0.8748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			715.84130	712.031	17.88	0.4213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			984.03040	972.931	17.90	0.5768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			721.43040	717.631	17.90	0.4232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			992.87730	981.753	17.86	0.5806	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			710.27730	706.453	17.86	0.4194	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			867.54100	864.128	18.33	0.4694	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,546.83590	3,549.268	23.58	0.8353	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			229.43590	224.568	23.58	0.1647	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			743.97670	740.233	17.96	0.4307	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			966.57670	955.533	17.96	0.5693	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			988.44130	977.331	17.88	0.5787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			486.37270	478.863	20.60	0.3263	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,822.52750	1,811.835	16.05	0.8354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			179.92750	176.535	16.05	0.1646	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,231.65560	1,220.105	17.04	0.6745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			469.05560	464.805	17.04	0.3255	1,129,475.42	2,430	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			880.14100	869.428	18.33	0.5306	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			569.59370	561.205	19.96	0.3740	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			514.60610	510.405	17.20	0.3453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,177.20610	1,165.705	17.20	0.6547	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,779.98130	1,779.591	20.47	0.6642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			502.58130	494.891	20.47	0.3358	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,843.77270	1,843.563	20.60	0.6737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			448.33410	444.066	16.99	0.3158	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,494.15100	1,492.901	19.84	0.6165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			586.75100	578.201	19.84	0.3835	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,647.44200	1,636.105	16.39	0.7940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			244.84200	240.805	16.39	0.2060	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,546.99370	1,545.905	19.96	0.6260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			808.27520	797.967	18.64	0.4971	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,837.63520	1,827.004	16.02	0.8387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			175.03520	171.704	16.02	0.1613	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			213.89210	210.107	16.24	0.1868	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,726.49210	1,715.407	16.24	0.8132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,260.93410	1,249.366	16.99	0.6842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			124.96900	122.313	15.66	0.1252	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,685.56650	1,684.896	20.27	0.6494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			528.16650	520.197	20.27	0.3506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,961.11930	3,953.430	17.44	0.9890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.51930	8.130	17.44	0.0110	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			985.67520	982.667	18.64	0.5029	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			927.38720	924.461	18.46	0.4830	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			860.98720	850.561	18.46	0.5170	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,870.43870	2,872.256	22.26	0.7865	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			304.03870	298.356	22.26	0.2135	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,106.90000	2,107.038	21.01	0.7000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			455.00000	447.538	21.01	0.3000	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,080.63830	1,070.131	17.67	0.6050	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			662.53830	659.631	17.67	0.3950	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,817.70770	1,817.707	20.48	0.6597	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			525.80770	518.207	20.48	0.3403	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,104.28510	1,093.731	17.58	0.6144	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			636.18510	633.231	17.58	0.3856	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			186.09330	185.291	16.02	0.1670	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,854.19330	1,845.791	16.02	0.8330	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,229.34400	1,227.564	19.18	0.5531	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			727.44400	718.064	19.18	0.4469	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			241.42040	237.229	16.27	0.1990	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,725.02040	1,713.129	16.27	0.8010	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,551.59240	1,539.352	16.60	0.7551	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			324.39240	319.852	16.60	0.2449	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,206.07350	2,206.137	21.13	0.7092	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			443.27350	435.637	21.13	0.2908	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,262.52390	2,262.074	21.09	0.6974	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			490.52390	482.274	21.09	0.3026	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,168.02520	1,156.878	17.63	0.6125	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			690.02520	686.678	17.63	0.3875	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,972.69760	1,972.572	20.61	0.6600	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			757.44810	747.549	19.36	0.4386	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			560.69760	552.772	20.61	0.3400	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,191.71050	1,180.516	17.55	0.6214	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			663.71050	660.316	17.55	0.3786	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			201.34650	201.528	15.88	0.1703	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,929.34650	1,921.728	15.88	0.8297	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,369.44810	1,367.349	19.36	0.5614	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			278.22850	276.904	16.41	0.2116	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,768.02850	1,758.904	16.41	0.7884	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			827.27610	823.665	17.99	0.4238	1,322,805.51	1,606	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,098.77610	1,087.565	17.99	0.5762	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,143.91980	2,143.974	20.85	0.6745	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			545.41980	537.874	20.85	0.3255	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,133.04860	2,132.856	20.77	0.6628	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			585.24860	577.856	20.77	0.3372	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,245.47560	1,234.547	17.61	0.6189	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			713.27560	709.547	17.61	0.3811	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,269.21570	1,258.257	17.53	0.6273	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			687.01570	683.257	17.53	0.3727	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,432.38080	2,432.599	21.25	0.6983	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			514.58080	507.599	21.25	0.3017	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			220.13200	216.303	15.80	0.1728	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,002.33200	1,991.303	15.80	0.8272	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,514.01880	1,512.278	19.56	0.5709	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			776.21880	767.278	19.56	0.4291	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			318.75730	314.540	16.48	0.2219	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,816.35730	1,804.940	16.48	0.7781	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,495.37870	4,497.548	24.88	0.8301	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			288.37870	283.448	24.88	0.1699	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,778.85700	1,777.550	20.02	0.6052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			721.75700	713.550	20.02	0.3948	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,878.12860	2,878.588	21.83	0.7329	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			461.02860	454.588	21.83	0.2671	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,077.85550	4,070.428	16.30	0.9835	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			385.13430	380.938	16.68	0.2492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,751.13360	1,740.035	16.66	0.7540	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			378.23360	374.035	16.66	0.2460	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			667.80260	663.953	17.41	0.3596	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,180.01110	4,181.750	24.19	0.8123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			322.91110	317.750	24.19	0.1877	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,744.57450	1,733.475	16.67	0.7524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			381.67450	377.474	16.67	0.2476	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,738.03430	1,726.938	16.68	0.7508	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			282.81980	278.134	25.25	0.1633	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,142.53110	4,144.236	24.11	0.8108	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			325.43110	320.236	24.11	0.1892	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,825.74140	3,827.182	23.49	0.7962	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			348.64140	343.182	23.49	0.2038	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,340.70260	1,329.953	17.41	0.6404	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,422.84520	1,420.598	19.30	0.5453	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,233.47980	3,234.336	22.35	0.7618	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			406.37980	400.336	22.35	0.2382	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,463.40850	1,452.495	17.13	0.6783	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			560.50850	556.495	17.13	0.3217	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,789.91980	4,792.134	25.25	0.8367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			335.93790	330.624	23.82	0.1958	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			802.96330	794.170	19.56	0.4317	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,550.06330	1,548.170	19.56	0.5683	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,365.52780	1,354.759	17.33	0.6487	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			642.62780	638.759	17.33	0.3513	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			855.74520	846.598	19.30	0.4547	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			703.85360	700.034	17.52	0.3711	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,421.25990	3,422.317	22.68	0.7744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			384.15990	378.317	22.68	0.2256	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,250.69040	1,240.044	17.72	0.6093	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			767.79040	764.044	17.72	0.3907	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,993.03790	3,994.624	23.82	0.8042	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			805.76470	796.955	19.54	0.4330	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,429.67000	1,418.810	17.19	0.6685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			586.77000	582.810	17.19	0.3315	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,494.28960	3,495.417	22.83	0.7786	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			377.18960	371.417	22.83	0.2214	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,306.75360	1,296.034	17.52	0.6289	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.95550	14.428	16.30	0.0165	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,418.09130	2,408.406	14.54	0.9009	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			105.19130	102.406	14.54	0.0991	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,086.15910	1,075.856	18.35	0.5481	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			993.25910	989.856	18.35	0.4519	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,542.86470	1,540.955	19.54	0.5670	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,345.99830	1,335.799	17.50	0.6331	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			707.89830	704.199	17.50	0.3669	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,592.33520	2,592.265	21.35	0.6982	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			540.43520	533.865	21.35	0.3018	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,322.17980	1,312.000	17.58	0.6251	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			734.07980	730.400	17.58	0.3749	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			612.76420	605.842	20.86	0.3367	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,274.66420	2,274.242	20.86	0.6633	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			234.74900	231.063	15.74	0.1750	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,072.84900	2,062.663	15.74	0.8250	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,643.24330	1,641.522	19.70	0.5765	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			801.34330	793.122	19.70	0.4235	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			350.55240	346.279	16.52	0.2290	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,862.25240	1,851.579	16.52	0.7710	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,441.97320	2,441.992	21.06	0.6654	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			639.07320	632.192	21.06	0.3346	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,427.24820	1,417.120	17.54	0.6387	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			730.14820	726.920	17.54	0.3613	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,796.99740	1,795.862	19.96	0.5838	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,896.85150	1,886.069	16.64	0.7615	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,146.41010	2,136.128	15.73	0.8231	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			249.31010	245.928	15.73	0.1769	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			824.09740	816.062	19.96	0.4162	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,762.05800	2,762.409	21.54	0.6978	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			569.15800	562.609	21.54	0.3022	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,403.40320	1,393.287	17.62	0.6310	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			756.30320	753.087	17.62	0.3690	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			389.75150	385.869	16.64	0.2385	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,906.12920	2,907.277	21.76	0.6950	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			602.32920	596.177	21.76	0.3050	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,483.12030	1,473.562	17.71	0.6366	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			776.92030	774.662	17.71	0.3634	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,584.58150	2,585.411	21.28	0.6645	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			853.97870	846.506	20.21	0.4129	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			670.78150	664.311	21.28	0.3355	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,507.01420	1,497.442	17.63	0.6439	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			750.81420	748.542	17.63	0.3561	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			265.46470	262.823	15.82	0.1791	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,221.66470	2,211.723	15.82	0.8209	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,927.77870	1,927.606	20.21	0.5871	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			426.30420	423.139	16.74	0.2451	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,948.60420	1,938.039	16.74	0.7549	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,362.55880	5,365.786	25.25	0.8237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			347.25880	342.986	25.25	0.1763	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,151.31830	3,142.918	14.07	0.9453	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			56.61830	55.718	14.07	0.0547	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,842.33200	1,832.085	17.03	0.7238	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			517.63200	514.885	17.03	0.2762	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			942.88990	935.224	19.93	0.4411	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,778.18990	1,778.024	19.93	0.5589	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			948.43230	940.736	19.91	0.4432	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,763.73230	1,763.536	19.91	0.5568	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,006.72760	3,008.273	21.89	0.6965	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			611.42760	605.473	21.89	0.3035	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			945.65590	937.975	19.92	0.4421	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,770.95590	1,770.775	19.92	0.5579	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,056.50800	3,058.592	21.95	0.6919	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			637.90800	632.192	21.95	0.3081	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,568.05690	1,559.061	17.77	0.6425	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			796.65690	795.461	17.77	0.3575	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,733.45040	2,735.256	21.48	0.6633	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			883.76190	876.920	20.44	0.4093	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			704.85040	698.856	21.48	0.3367	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,593.06340	1,583.959	17.71	0.6494	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			771.66340	770.359	17.71	0.3506	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			282.37470	280.585	15.92	0.1810	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,303.77470	2,294.185	15.92	0.8190	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,072.36190	2,073.320	20.44	0.5907	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			460.44240	458.110	16.82	0.2507	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,995.94240	1,985.710	16.82	0.7493	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			495.47930	493.855	16.93	0.2562	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,040.07930	2,030.155	16.93	0.7438	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			530.37700	529.540	17.02	0.2609	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,088.17700	2,078.540	17.02	0.7391	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,231.61550	1,224.597	19.71	0.4978	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,665.31550	1,667.297	19.71	0.5022	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,228.38760	1,221.392	19.72	0.4967	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,672.08760	1,674.092	19.72	0.5033	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,225.17750	1,218.198	19.73	0.4957	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,678.87750	1,680.898	19.73	0.5043	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			565.94370	565.903	17.12	0.2652	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,136.84370	2,127.603	17.12	0.7348	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,174.50260	2,165.573	17.20	0.7307	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			598.50260	599.273	17.20	0.2693	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			634.56900	636.087	17.29	0.2725	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,229.76900	2,221.187	17.29	0.7275	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,591.67710	1,585.364	19.22	0.5665	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,416.07710	1,420.064	19.22	0.4335	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,599.06430	1,592.778	19.19	0.5685	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,403.46430	1,407.478	19.19	0.4315	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,595.36490	1,589.065	19.20	0.5675	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,409.76490	1,413.765	19.20	0.4325	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,550.25550	1,555.479	19.44	0.4416	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,629.65550	1,623.879	19.44	0.5584	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,742.18020	1,737.103	19.39	0.5700	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,554.98020	1,561.603	19.39	0.4300	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,749.46680	1,744.452	19.37	0.5719	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,542.26680	1,548.952	19.37	0.4281	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,745.81820	1,740.772	19.38	0.5710	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,548.61820	1,555.272	19.38	0.4290	0.00	0	0
Total \$ / R Option												25,273,466.99	134,436	9,106,512
Total \$ / R												1,029,310,876.29	204,601	10,150,707
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.30290		14.30900			0.0000	171,634.80	12	329
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.47560		14.48190			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.63530		14.64260			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.80600		14.81290			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.97720		14.98470			0.0000	0.00	0	0
Total \$ / R MAXI Future												171,634.80	12	339
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			147,092.21510	146,965.259	22.11	0.8394	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			10,992.21510	10,255.259	22.11	0.1606	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			17,670.33260	16,736.711	20.94	0.2460	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			106,770.33260	106,446.712	20.94	0.7540	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			17,491.07850	16,561.695	20.97	0.2438	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			107,591.07850	107,271.695	20.97	0.7562	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			17,851.46360	16,913.429	20.92	0.2482	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			105,951.46360	105,623.429	20.92	0.7518	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			90,037.78870	88,873.031	17.32	0.6338	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			43,847.78870	43,313.031	17.32	0.3662	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			89,512.84040	88,348.780	17.34	0.6313	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			44,322.84040	43,788.780	17.34	0.3687	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			88,990.97260	87,827.291	17.36	0.6288	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			44,800.97260	44,267.291	17.36	0.3712	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			99,287.73190	98,175.280	17.86	0.5806	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			71,027.73190	70,645.280	17.86	0.4194	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			98,844.12670	97,733.144	17.88	0.5787	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			71,584.12670	71,203.144	17.88	0.4213	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			98,403.03810	97,293.076	17.90	0.5768	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			72,143.03810	71,763.076	17.90	0.4232	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			109,789.93830	108,756.746	18.30	0.5527	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			97,499.93830	97,156.746	18.30	0.4473	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			109,397.34380	108,364.733	18.31	0.5512	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.70	Put			98,107.34380	97,764.733	18.31	0.4488	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Call			109,005.81590	107,974.356	18.33	0.5496	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Put			98,715.81590	98,374.356	18.33	0.4504	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Call			163,363.18790	162,392.889	17.47	0.6706	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Put			67,893.18790	67,672.889	17.47	0.3294	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Call			164,430.88210	163,457.344	17.45	0.6735	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Put			66,960.88210	66,737.344	17.45	0.3265	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Call			163,896.18770	162,924.554	17.46	0.6721	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Put			67,426.18770	67,204.554	17.46	0.3279	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												171,634.80	12	339
£ / R	On 30/11/2018	Foreign Exchange Future				18.72710		18.80810			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future				18.82280		18.95520			0.0000	84,514,372.00	4,490	440,397
£ / R	On 18/03/2019	Foreign Exchange Future				19.14850		19.28130			0.0000	28,722,750.00	1,500	8,144
£ / R	On 14/06/2019	Foreign Exchange Future				19.44820		19.58420			0.0000	9,724,100.00	500	5,506
£ / R	On 16/09/2019	Foreign Exchange Future				19.77400		19.91050			0.0000	0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future				20.10060		20.23950			0.0000	0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future				20.46350		20.60560			0.0000	0.00	0	0
Total £ / R Future												122,961,222.00	6,490	464,423
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Put			892.39860	941.132	18.53	0.7138	0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Call			240.49860	208.232	18.53	0.2862	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Put			745.95100	818.001	18.04	0.6226	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Call			401.15100	340.801	18.04	0.3774	0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Put			2,124.38610	2,239.975	20.09	0.9077	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Call			79.58610	62.775	20.09	0.0923	0.00	0	400
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			1,040.04990	934.048	17.27	0.7215	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			204.84990	231.248	17.27	0.2785	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			1,032.86090	927.141	17.27	0.7188	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			207.66090	234.341	17.27	0.2812	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			1,047.26580	940.981	17.26	0.7242	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			202.06580	228.181	17.26	0.2758	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Call			0.00000	826.962	17.18	0.5143	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Put			0.00000	868.462	17.18	0.4857	868,462.40	1,000	1,000
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			1,407.73740	1,305.353	16.85	0.6813	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			426.43740	456.853	16.85	0.3187	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Put			2,435.69620	2,536.608	19.17	0.8029	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Call			276.99620	245.108	19.17	0.1971	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			1,401.02420	1,299.102	16.85	0.6795	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			429.72420	460.602	16.85	0.3205	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			1,414.47240	1,311.619	16.84	0.6831	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put			423.17240	453.119	16.84	0.3169	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Put			1,313.68730	1,387.103	17.83	0.6257	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Call			594.98730	535.603	17.83	0.3743	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			0.00000	1,517.135	17.99	0.6532	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			0.00000	485.635	17.99	0.3468	728,452.95	1,500	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,617.20590	1,507.124	16.87	0.7332	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			335.90590	358.623	16.87	0.2668	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,622.65830	1,526.611	17.36	0.6464	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			668.45830	708.411	17.36	0.3536	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,616.81250	1,520.942	17.36	0.6450	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			672.61250	712.742	17.36	0.3550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,628.52520	1,532.296	17.35	0.6479	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			664.32520	704.096	17.35	0.3521	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,937.99140	1,843.899	17.76	0.6477	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			837.49140	879.899	17.76	0.3523	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,932.04530	1,838.393	17.76	0.6465	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			841.54530	884.393	17.76	0.3535	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,926.11130	1,832.900	17.77	0.6453	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			845.61130	888.899	17.77	0.3547	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,753.67630	1,678.386	18.68	0.5548	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,464.17630	1,527.786	18.68	0.4452	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,749.18020	1,674.019	18.68	0.5538	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,469.68020	1,533.419	18.68	0.4462	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,744.69450	1,669.661	18.69	0.5529	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,475.19450	1,539.061	18.69	0.4471	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,696.06560	1,766.651	19.15	0.4407	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,997.26330	1,925.853	19.15	0.5584	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,701.66330	1,772.353	19.15	0.4416	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,006.07680	1,934.449	19.14	0.5601	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,690.47680	1,760.949	19.14	0.4399	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,001.66560	1,930.151	19.15	0.5593	0.00	0	0
Total £ / R Option												1,596,915.35	2,500	4,600
Total £ / R												124,558,137.35	8,990	469,023
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12812		0.12807			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13076		0.13071			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13322		0.13319			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			879.76640	892.785	17.53	0.8344	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			72.66640	81.285	17.53	0.1656	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			334.79780	343.314	21.01	0.4473	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			527.69780	531.814	21.01	0.5527	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,818.24220	1,822.530	20.29	0.9729	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			11.14220	11.030	20.29	0.0271	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,374.28510	1,386.300	22.50	0.7466	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			303.18510	310.600	22.50	0.2534	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			794.75410	808.518	22.96	0.5451	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			723.65410	732.818	22.96	0.4549	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,159.55450	2,168.074	22.03	0.9010	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			88.45450	92.374	22.03	0.0990	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			642.15010	665.678	21.91	0.4245	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,323.35010	1,343.278	21.91	0.5755	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,543.14400	1,572.245	17.80	0.7871	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			224.34400	249.845	17.80	0.2129	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,005.18470	1,034.180	20.30	0.5914	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			686.38470	711.780	20.30	0.4086	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.51060		16.59770			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.55840		16.64580			0.0000	14,985,352.00	905	107,242
€ / R	On	18/03/2019	Foreign Exchange Future			16.90680		16.99590			0.0000	0.00	0	36,311
€ / R	On	14/06/2019	Foreign Exchange Future			17.23180		17.32300			0.0000	86,159.00	5	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.46280		17.55660			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.58900		17.68260			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			17.90000		17.99320			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.30920		18.40670			0.0000	0.00	0	0
Total € / R Future												15,071,511.00	910	155,330
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			695.16910	749.926	18.72	0.6747	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			252.86910	220.527	18.72	0.3253	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			142.61860	125.518	20.36	0.1790	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,396.81860	1,467.118	20.36	0.8210	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			145.37660	127.973	20.32	0.1820	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,379.57660	1,449.573	20.32	0.8180	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			143.99080	126.740	20.34	0.1805	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,388.19080	1,458.340	20.34	0.8195	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,186.80550	1,125.305	15.85	0.6932	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			330.90550	358.505	15.85	0.3068	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,180.35160	1,119.324	15.86	0.6910	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			334.45160	362.524	15.86	0.3090	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,193.28320	1,131.312	15.83	0.6955	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			327.38320	354.512	15.83	0.3045	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,279.63650	1,213.167	15.68	0.7243	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,569.74980	1,497.152	15.39	0.8050	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			173.84980	190.352	15.39	0.1950	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			623.83580	586.281	17.70	0.4367	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			957.93580	1,009.481	17.70	0.5633	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,839.28090	2,916.533	21.28	0.8476	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			185.18090	173.333	21.28	0.1524	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			283.73650	306.367	15.68	0.2757	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,161.54000	1,110.523	16.66	0.5889	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			708.54000	748.723	16.66	0.4111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,156.82040	1,105.969	16.68	0.5871	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			713.82040	754.169	16.68	0.4129	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,166.28420	1,115.095	16.65	0.5906	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			703.28420	743.295	16.65	0.4094	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			374.38700	398.214	15.64	0.2502	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,900.98700	1,831.014	15.64	0.7498	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,643.04770	2,715.379	20.12	0.7104	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			549.64770	528.179	20.12	0.2896	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,762.60990	1,695.694	15.80	0.7183	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			446.00990	472.894	15.80	0.2817	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,334.37310	1,281.484	16.66	0.5984	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			787.77310	828.684	16.66	0.4016	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,226.15590	1,276.447	17.57	0.4908	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,135.02280	1,091.855	17.58	0.5079	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,232.42280	1,282.855	17.58	0.4921	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,131.30330	1,088.277	17.59	0.5066	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,238.70330	1,289.277	17.59	0.4934	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,138.75590	1,095.447	17.57	0.5092	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,377.78810	1,427.785	17.70	0.4772	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,348.54710	1,305.101	17.68	0.5250	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,365.34710	1,415.101	17.68	0.4750	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,344.75770	1,301.441	17.69	0.5239	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,371.55770	1,421.441	17.69	0.4761	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,340.98810	1,297.785	17.70	0.5228	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,533.50370	1,489.688	17.97	0.5273	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,586.80370	1,640.488	17.97	0.4727	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,529.80400	1,486.102	17.98	0.5263	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,593.10400	1,646.902	17.98	0.4737	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,537.21390	1,493.284	17.96	0.5283	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,580.51390	1,634.084	17.96	0.4717	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												15,071,511.00	910	250,966
AUS / R	On	14/12/2018	Foreign Exchange Future			10.18460		10.22340			0.0000	45,219,624.00	4,440	32,156
AUS / R	On	18/03/2019	Foreign Exchange Future			10.32120		10.36020			0.0000	0.00	0	420
AUS / R	On	14/06/2019	Foreign Exchange Future			10.45230		10.49280			0.0000	0.00	0	4,929
AUS / R	On	16/09/2019	Foreign Exchange Future			10.59580		10.63630			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.74100		10.78230			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			10.90190		10.94540			0.0000	0.00	0	0
Total AUS / R Future												45,219,624.00	4,440	37,505
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,266.00710	1,301.755	18.14	0.9461	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			18.98560	15.995	18.16	0.0529	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,275.58560	1,311.395	18.16	0.9471	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			18.57280	15.642	18.18	0.0518	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,285.17280	1,321.042	18.18	0.9482	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			19.40710	16.355	18.14	0.0539	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			377.09130	393.190	14.03	0.4985	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			373.10860	350.378	14.06	0.4974	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			382.90860	399.178	14.06	0.5026	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			381.51400	358.442	14.01	0.5057	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			371.31400	387.242	14.01	0.4943	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			377.29130	354.390	14.03	0.5015	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			834.70070	858.376	15.39	0.6384	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			314.84740	298.188	15.41	0.3591	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			842.04740	865.888	15.41	0.6409	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			320.18070	303.183	15.37	0.3641	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			827.38070	850.884	15.37	0.6359	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			317.50070	300.676	15.39	0.3616	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			676.57150	694.890	14.96	0.5143	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			549.14780	527.075	14.98	0.4832	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			682.84780	701.275	14.98	0.5168	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			556.62060	534.333	14.95	0.4882	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			670.32060	688.534	14.95	0.5118	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			552.87150	530.690	14.96	0.4857	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			660.43540	638.085	15.42	0.4977	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			778.13540	797.085	15.42	0.5023	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			656.67970	634.422	15.43	0.4956	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			784.37970	803.422	15.43	0.5044	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			664.21770	641.770	15.40	0.4999	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			771.91770	790.770	15.40	0.5001	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			769.26990	746.562	15.83	0.5070	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			883.86990	904.662	15.83	0.4930	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			765.48620	742.864	15.84	0.5052	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			890.08620	910.964	15.84	0.4948	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			773.06760	750.274	15.82	0.5089	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			877.66760	898.374	15.82	0.4911	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												45,219,624.00	4,440	37,505
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.01060		11.07410			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.16500		11.22970			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.30490		11.37030			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.32220		11.38770			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.47060		11.53640			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.62180		11.68800			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,597.34470	1,533.785	16.92	0.9879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.24470	3.185	16.92	0.0121	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,587.39970	1,523.845	16.86	0.9876	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.29970	3.245	16.86	0.0124	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,607.29100	1,543.727	16.98	0.9881	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.19100	3.127	16.98	0.0119	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			703.92910	654.106	14.18	0.6844	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			204.22910	219.106	14.18	0.3156	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			697.66050	648.033	14.20	0.6806	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			207.96050	223.033	14.20	0.3194	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			710.23870	660.221	14.17	0.6882	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			200.53870	215.221	14.17	0.3118	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			865.28700	816.406	14.72	0.6709	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			294.98700	311.506	14.72	0.3291	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			859.37540	810.676	14.73	0.6680	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			299.07540	315.776	14.73	0.3320	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			871.60930	822.172	14.70	0.6739	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			291.30930	307.272	14.70	0.3261	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			699.83140	663.056	15.98	0.5172	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			692.13140	720.856	15.98	0.4828	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			695.75150	659.130	15.99	0.5149	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			698.05150	726.930	15.99	0.4851	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			691.69500	655.223	16.01	0.5127	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			703.99500	733.023	16.01	0.4873	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			808.48860	772.904	16.38	0.5214	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			812.08860	842.304	16.38	0.4786	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			804.52320	769.025	16.39	0.5195	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			818.12320	848.425	16.39	0.4805	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			812.47910	776.808	16.36	0.5234	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			806.07910	836.208	16.36	0.4766	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			918.49870	883.725	16.62	0.5276	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			920.49870	951.925	16.62	0.4724	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			914.61120	879.855	16.63	0.5259	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			926.61120	958.055	16.63	0.4741	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			922.40390	887.607	16.61	0.5293	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			914.40390	945.807	16.61	0.4707	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CHF / R	On	14/12/2018	Foreign Exchange Future			14.47560		14.52970			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			14.79680		14.85170			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.09510		15.15290			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.42440		15.48400			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.70810		15.76690			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.37730		16.44280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,898
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call		1,351.82840	1,300.724	16.63	0.9212	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put		32.12840	35.123	16.63	0.0788	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,342.67810	1,291.619	16.63	0.9195	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		32.97810	36.019	16.63	0.0805	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,360.99580	1,309.847	16.63	0.9228	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		31.29580	34.247	16.63	0.0772	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		851.38840	816.280	17.14	0.5991	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		479.68840	499.480	17.14	0.4009	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		861.97780	826.599	17.12	0.6040	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		470.27780	489.799	17.12	0.3960	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call		856.66830	821.426	17.13	0.6015	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put		474.96830	494.626	17.13	0.3985	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call		1,072.46170	1,037.115	17.47	0.5963	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put		649.56170	672.015	17.47	0.4037	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call		1,067.56560	1,032.330	17.48	0.5944	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put		654.66560	677.230	17.48	0.4056	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		1,077.37830	1,041.920	17.46	0.5981	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		644.47830	666.820	17.46	0.4019	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call		1,005.78590	975.914	18.61	0.4973	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put		1,211.78590	1,241.514	18.61	0.5027	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call		1,002.21040	972.413	18.63	0.4959	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put		1,218.21040	1,248.013	18.63	0.5041	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call		1,009.38140	979.428	18.60	0.4986	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put		1,205.38140	1,235.028	18.60	0.5014	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call		1,180.08210	1,150.690	18.71	0.5098	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put		1,363.18210	1,392.590	18.71	0.4902	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call		1,176.50050	1,147.179	18.72	0.5086	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put		1,369.60050	1,399.079	18.72	0.4914	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call		1,172.93820	1,143.686	18.73	0.5074	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put		1,376.03820	1,405.586	18.73	0.4926	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call		1,405.63470	1,373.444	19.16	0.5186	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put		1,592.83470	1,626.144	19.16	0.4814	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call		1,402.13080	1,370.014	19.17	0.5176	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put		1,599.33080	1,632.714	19.17	0.4824	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call		1,409.14150	1,376.877	19.15	0.5196	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put		1,586.34150	1,619.577	19.15	0.4804	0.00	0	0	
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,898
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06160	2.06710			0.0000	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Future			2.07960	2.08520			0.0000	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09750	2.10330			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,644.58070	1,588.264	16.06	0.8897	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			73.58070	72.264	16.06	0.1103	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,556.94980	1,500.604	16.01	0.8742	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			85.94980	84.604	16.01	0.1258	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,733.72870	1,677.444	16.11	0.9038	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			62.72870	61.444	16.11	0.0962	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			957.03910	977.906	16.22	0.5163	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			895.61590	857.898	16.07	0.5199	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			843.61590	861.898	16.07	0.4801	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			851.41830	814.990	16.14	0.5017	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			899.41830	918.990	16.14	0.4983	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			809.03910	773.906	16.22	0.4837	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,770.95420	1,720.916	15.61	0.6980	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			537.95420	545.916	15.61	0.3020	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,705.66620	1,656.600	15.61	0.6840	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			572.66620	581.599	15.61	0.3160	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,837.67930	1,786.720	15.60	0.7119	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			504.67930	511.720	15.60	0.2881	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			158.09720		161.33140			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.24210		2.25320			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.29030		2.30180			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33620		2.34810			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.37850		2.39070			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.52230		2.53580			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.59360		2.60770			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,788.49830	1,681.854	14.76	0.9041	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			56.49830	60.854	14.76	0.0959	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,700.70430	1,595.381	14.88	0.8876	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			68.70430	74.381	14.88	0.1124	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,614.78720	1,511.003	15.01	0.8696	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			82.78720	90.003	15.01	0.1304	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,213.86820	1,137.732	15.79	0.5891	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			695.86820	734.732	15.79	0.4109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,162.37760	1,088.404	15.87	0.5719	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			744.37760	785.404	15.87	0.4281	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,267.17010	1,188.880	15.71	0.6063	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			649.17010	685.880	15.71	0.3937	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			442.78540	466.111	15.64	0.2477	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,468.15860	2,369.447	15.59	0.7755	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			387.15860	407.447	15.59	0.2245	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,395.33770	2,298.120	15.62	0.7640	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			414.33770	436.120	15.62	0.2360	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,323.78540	2,228.111	15.64	0.7523	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,508.65470	1,447.935	17.05	0.5105	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,601.65470	1,662.935	17.05	0.4895	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,590.51910	1,527.388	16.92	0.5307	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,483.51910	1,542.388	16.92	0.4693	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,549.06190	1,487.148	16.99	0.5206	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,542.06190	1,602.148	16.99	0.4794	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,034.09260	2,105.253	18.08	0.4836	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,971.61700	1,904.149	17.95	0.5322	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,913.61700	1,981.149	17.95	0.4678	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,931.43980	1,865.786	18.02	0.5242	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,973.43980	2,042.786	18.02	0.4758	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,892.09260	1,828.253	18.08	0.5164	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,211.71550	2,143.498	18.42	0.5252	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,334.71550	2,407.498	18.42	0.4748	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,289.43000	2,219.058	18.31	0.5388	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,212.43000	2,283.058	18.31	0.4612	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,250.21190	2,180.922	18.36	0.5320	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,273.21190	2,344.922	18.36	0.4680	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.82710		1.82830			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85120		1.85240			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87380		1.87510			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,695.52350	2,682.662	19.92	0.9788	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			12.52350	11.662	19.92	0.0212	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,596.92710	2,583.962	19.56	0.9764	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			13.92710	12.962	19.56	0.0236	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,498.50140	2,485.422	19.20	0.9736	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			15.50140	14.422	19.20	0.0264	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,175.19870	1,157.752	17.41	0.6389	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			551.19870	545.752	17.41	0.3611	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,122.12380	1,104.804	17.53	0.6196	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			598.12380	592.804	17.53	0.3804	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,230.37700	1,212.826	17.28	0.6581	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			506.37700	500.826	17.28	0.3419	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,691.32290	1,670.528	17.04	0.6994	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			540.32290	532.528	17.04	0.3006	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,631.33770	1,612.470	17.15	0.6841	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			580.33770	574.470	17.15	0.3159	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,752.98980	1,730.381	16.92	0.7145	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			501.98980	492.381	16.92	0.2855	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14040		0.14070			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13950		0.14040			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13860		0.14030			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.75570		1.76830			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.78460		1.79740			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.81180		1.82480			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.40160		9.43970			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.52620		9.56450			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.64610		9.68580			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.77890		9.81910			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.28240		10.32020			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.44220		10.47510			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			557.65710	523.405	14.26	0.8248	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			47.95710	51.805	14.26	0.1752	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			549.48720	515.300	14.26	0.8197	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			49.78720	53.700	14.26	0.1803	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			565.87770	531.563	14.27	0.8297	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			46.17770	49.963	14.27	0.1703	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			379.34090	356.358	14.61	0.5171	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			344.84090	360.158	14.61	0.4829	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			374.74090	351.967	14.63	0.5127	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			350.24090	365.767	14.63	0.4873	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			383.98540	360.793	14.59	0.5215	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			339.48540	354.593	14.59	0.4785	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			389.38690	369.873	15.65	0.4375	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			623.58690	643.773	15.65	0.5625	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			385.99800	366.613	15.67	0.4345	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			630.19800	650.513	15.67	0.5655	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			392.80520	373.158	15.63	0.4405	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			617.00520	637.058	15.63	0.5595	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			579.87820	556.653	15.69	0.5134	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			600.77820	617.753	15.69	0.4866	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			575.86250	552.757	15.70	0.5107	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			606.76250	623.857	15.70	0.4893	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			571.87020	548.891	15.72	0.5081	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			612.77020	629.991	15.72	0.4919	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			724.55680	703.808	16.68	0.5212	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			754.35680	771.408	16.68	0.4788	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			720.66980	700.016	16.70	0.5191	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			760.46980	777.616	16.70	0.4809	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			728.46120	707.625	16.66	0.5233	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			748.26120	765.225	16.66	0.4767	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			822.61180	805.654	17.01	0.5257	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			867.51180	883.454	17.01	0.4743	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			818.77200	801.884	17.02	0.5238	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			873.67200	889.684	17.02	0.4762	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			826.47070	809.443	16.99	0.5275	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			861.37070	877.243	16.99	0.4725	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33690		1.34110			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34440		1.34850			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34950		1.36100			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			811.00000	769.000		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			711.00000	669.000		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			911.00000	869.000		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			85.00000	44.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			15.00000	56.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			185.00000	144.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			410.00000	295.000		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			310.00000	195.000		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			510.00000	395.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.31600		1.32470			0.0000	0.00	0	30
Total QUANTO £ / \$ Future												0.00	0	30
Total QUANTO £ / \$												0.00	0	30
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.15770		1.16330			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.16800		1.17360			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.17740		1.18310			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	40
Total QUANTO € / \$												0.00	0	40
SGD / R	On	14/12/2018	Foreign Exchange Future			10.40780		10.42940			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.55690		10.57910			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.69800		10.71980			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,068.52980	1,046.913	14.92	0.9638	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			9.12980	9.113	14.92	0.0362	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,058.70550	1,037.342	14.92	0.9623	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			9.30550	9.542	14.92	0.0377	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,078.35810	1,056.500	14.91	0.9652	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			8.95810	8.700	14.91	0.0348	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			545.26060	527.548	15.25	0.6026	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			306.16060	310.648	15.25	0.3974	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			540.00220	522.357	15.27	0.5988	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			310.90220	315.457	15.27	0.4012	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			550.56220	532.780	15.23	0.6065	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			301.46220	305.880	15.23	0.3935	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			943.52960	923.359	14.91	0.7319	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			223.72960	225.359	14.91	0.2681	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			936.71150	916.591	14.91	0.7291	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			226.91150	228.591	14.91	0.2709	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			950.38050	930.158	14.90	0.7347	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			220.58050	222.158	14.90	0.2653	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.46020		2.40250			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.35140		2.29040			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.25120		2.18900			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			4.20060	3.216	25.22	0.0342	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			571.70060	513.016	25.22	0.9658	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			4.33520	3.299	25.70	0.0344	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			581.83520	523.099	25.70	0.9656	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			4.06780	3.134	24.74	0.0339	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			561.56780	502.934	24.74	0.9661	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			26.91500	34.053	23.42	0.1873	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			456.51500	402.653	23.42	0.8127	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			25.89060	32.762	23.46	0.1813	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			465.49060	411.362	23.46	0.8187	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			24.90480	31.518	23.51	0.1756	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			474.50480	420.118	23.51	0.8244	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.76400	3.818	26.35	0.0228	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,343.76400	1,282.618	26.35	0.9772	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.66560	3.686	26.35	0.0221	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,353.66560	1,292.486	26.35	0.9779	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.86580	3.955	26.35	0.0235	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,333.86580	1,272.755	26.35	0.9765	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.15980		1.12240			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.10380		1.07130			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.06050		1.02880			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 187 461 401.10	82,017	1,725,671
Total Options												26 870 382.34	136,936	9,206,748
Grand Total:												1,214,331,783.44	218,953	10,932,419