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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/10/2018 Foreign Exchange Future			14.35650		14.20210			0.0000	789,607.50	55	0
\$ / R On 03/10/2018 Foreign Exchange Future			14.32370		14.20210			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.33540		14.21570			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.34130		14.22140			0.0000	5,091,161.50	355	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.34530		14.22530			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.35510		14.23500			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.36100		14.24080			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.36880		14.24850			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.37080		14.25040			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.37280		14.25230			0.0000	0.00	0	4,369
\$ / R On 01/11/2018 Foreign Exchange Future			14.37470		14.25430			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.37670		14.25620			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.38260		14.26200			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.39750		14.27690			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.40130		14.28060			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.40310		14.28250			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.40870		14.28810			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.41430		14.29370			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.41620		14.29550			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.42740		14.30670			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.42930		14.30860			0.0000	14,429,300.00	1,000	6,424

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/12/2018	Foreign Exchange Future			14.43870		14.31790			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.44060		14.31980			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.45020		14.32910			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.45220		14.33100			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.45600		14.33480			0.0000	1,072,143,696.00	74,166	827,541
\$ / R	On	20/12/2018	Foreign Exchange Future			14.46750		14.34600			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.46950		14.34790			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.48870		14.36660			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.49260		14.37040			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.52270		14.40000			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.54530		14.42220			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.54710		14.42400			0.0000	5,818,840.00	400	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.57160		14.44810			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.59980		14.47580			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.63360		14.50910			0.0000	175,603.20	12	39,232
\$ / R	On	27/03/2019	Foreign Exchange Future			14.65050		14.52580			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.65430		14.52950			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.66180		14.53690			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.71420		14.58850			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.77230		14.64560			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.77790		14.65120			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.79850		14.67140			0.0000	0.00	0	19,040
\$ / R	On	20/06/2019	Foreign Exchange Future			14.80970		14.68250			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.82470		14.69720			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.83030		14.70280			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.83410		14.70650			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.88740		14.75860			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.88930		14.76040			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.91220		14.78270			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.94460		14.81440			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.95040		14.82000			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.95610		14.82550			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.97710		14.84600			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.00380		14.87210			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.00760		14.87580			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.06690		14.93370			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.12660		14.99180			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.13270		14.99780			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.15540		15.01980			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.19240		15.05590			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.19650		15.05990			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.25610		15.11790			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.31990		15.18000			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.34870		15.20800			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.38370		15.24210			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.43920		15.29610			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			15.50910		15.36420			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.52970		15.38420			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.62430		15.47630			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.72300		15.57250			0.0000	0.00	0	0
Total \$ / R Future												1,098,448,208.20	75,988	1,037,839
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.00790	0.000	19.33	0.0000	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,442.10790	1,596.500	19.33	1.0000	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			779.03720	656.945	35.06	0.9925	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			1.13720	0.645	35.06	0.0075	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			7.92270	4.554	18.69	0.0267	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			713.62270	829.954	18.69	0.9733	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			28.79860	41.624	19.05	0.1567	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			687.39860	580.323	19.05	0.8433	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			761.38650	651.623	19.38	0.8722	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			22.78650	32.923	19.38	0.1278	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,342.63890	1,224.732	22.15	0.9732	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			4.03890	6.032	22.15	0.0268	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			6.18380	4.832	18.12	0.0241	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			881.48380	1,000.132	18.12	0.9759	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,042.43380	1,161.074	18.50	0.9749	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			7.43380	5.974	18.50	0.0251	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			117.98310	82.399	16.23	0.2488	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			352.98310	437.499	16.23	0.7512	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			405.80940	330.265	18.05	0.5694	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			156.60940	201.265	18.05	0.4306	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			876.68620	776.599	19.96	0.7991	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			65.18620	85.399	19.96	0.2009	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			480.35690	402.535	18.28	0.5974	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			160.75690	203.335	18.28	0.4026	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			0.00000	267.149	17.55	0.4717	45,682.44	171	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			0.00000	324.513	17.88	0.5268	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			0.00000	257.313	17.88	0.4732	44,000.56	171	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			92.02530	68.472	16.46	0.1841	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			544.32530	641.272	16.46	0.8159	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,769.42110	2,649.530	24.26	0.9926	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			1.72110	2.330	24.26	0.0074	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,260.95690	1,380.012	18.43	0.9749	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			8.65690	7.212	18.43	0.0251	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			132.71000	101.228	16.72	0.2459	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			455.01000	544.028	16.72	0.7541	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			278.26570	345.123	17.37	0.5792	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			275.96570	222.323	17.37	0.4208	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			559.31240	476.502	18.69	0.6414	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			141.61240	179.302	18.69	0.3586	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			110.59580	140.914	19.22	0.2951	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			678.29580	588.114	19.22	0.7049	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			838.09160	740.746	19.88	0.7722	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			80.39160	103.546	19.88	0.2278	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			429.53710	515.938	16.80	0.7336	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			147.23710	113.138	16.80	0.2664	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			400.35930	330.574	17.92	0.5322	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			202.65930	253.374	17.92	0.4678	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			744.61010	650.999	19.50	0.7350	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			96.91010	123.800	19.50	0.2650	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,222.88320	2,104.317	23.35	0.9792	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			5.18320	7.117	23.35	0.0208	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			0.00000	299.949	17.55	0.5283	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			5.11880	4.302	18.83	0.0153	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,449.41880	1,569.002	18.83	0.9847	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,283.42610	1,174.890	21.41	0.8800	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			39.62610	51.590	21.41	0.1200	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			708.91580	618.646	19.39	0.7072	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			115.11580	145.345	19.39	0.2928	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.47690	0.426	21.25	0.0016	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,362.47690	2,483.026	21.25	0.9984	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			526.40940	618.923	16.55	0.7758	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			124.40940	96.324	16.55	0.2242	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,551.96280	2,433.037	23.37	0.9842	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			3.96280	5.637	23.37	0.0158	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			739.38310	654.075	19.14	0.6753	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			156.28310	191.575	19.14	0.3247	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			0.00000	413.368	18.08	0.5308	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			0.00000	314.668	18.08	0.4692	53,808.23	171	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,236.94270	1,134.946	20.82	0.8231	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			77.54270	96.246	20.82	0.1769	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			0.00000	382.903	17.66	0.5399	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			0.00000	321.603	17.66	0.4601	54,994.11	171	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			640.00180	562.207	18.79	0.6168	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			202.50180	245.307	18.79	0.3832	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			163.62120	199.138	19.30	0.3239	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			771.12120	686.038	19.30	0.6761	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			29.45740	22.833	16.23	0.0627	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,091.95740	1,205.933	16.23	0.9373	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			493.49950	577.512	17.02	0.6932	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			210.99950	174.412	17.02	0.3068	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			654.98640	576.280	18.85	0.6241	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			197.48640	239.380	18.85	0.3759	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			1.10010	1.085	22.23	0.0031	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,613.60010	2,734.185	22.23	0.9969	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,452.67630	3,573.267	24.98	0.9995	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.17630	0.167	24.98	0.0005	0.00	0	51,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			735.85450	653.674	18.99	0.6531	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			183.95450	222.374	18.99	0.3469	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			325.37240	277.677	17.38	0.4004	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			409.07240	481.977	17.38	0.5996	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			583.21930	512.348	18.40	0.5665	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			258.71930	308.548	18.40	0.4335	0.00	0	20,400
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,130.15430	1,034.310	20.31	0.7723	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			115.65430	140.510	20.31	0.2277	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			76.57490	63.539	16.09	0.1326	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			923.27490	1,030.939	16.09	0.8674	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			426.33960	498.802	17.52	0.5842	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			367.73960	319.502	17.52	0.4158	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			395.05940	344.395	17.62	0.4355	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			403.65940	473.695	17.62	0.5645	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,327.61170	1,445.975	15.51	0.9558	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			14.25720	17.973	24.12	0.0337	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,419.99820	2,305.976	23.05	0.9371	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			28.59820	35.276	23.05	0.0629	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			231.74330	275.206	18.91	0.3770	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			645.99480	737.392	16.74	0.7397	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			187.39480	158.092	16.74	0.2603	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			169.75560	142.645	16.64	0.2420	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			678.35560	771.945	16.64	0.7580	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,015.65720	2,898.673	24.12	0.9663	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			19.01170	16.675	15.51	0.0442	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			282.64430	242.648	17.19	0.3486	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			511.24430	591.948	17.19	0.6514	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			728.17270	651.741	18.86	0.6167	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			236.77270	281.041	18.86	0.3833	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			743.14330	665.906	18.91	0.6230	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,262.02040	1,166.461	20.39	0.7734	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			129.92040	155.161	20.39	0.2266	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			638.05850	726.419	16.74	0.7175	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			218.25850	185.819	16.74	0.2825	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,134.93800	1,043.498	20.02	0.7396	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			154.73800	184.098	20.02	0.2604	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			232.95880	274.576	18.99	0.3629	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			813.15880	733.976	18.99	0.6371	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			427.58330	497.683	17.52	0.5672	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			407.78330	357.083	17.52	0.4328	0.00	0	30,000
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			960.18860	875.611	19.34	0.6777	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			209.28860	245.810	19.34	0.3223	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			140.95610	120.082	16.26	0.2016	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			820.05610	920.282	16.26	0.7984	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,476.67590	1,377.031	20.83	0.8042	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			115.77590	137.231	20.83	0.1958	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	11/12/2018	Foreign Exchange Option	13.86	Call			680.70240	770.868	16.58	0.7292	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			211.60240	180.668	16.58	0.2708	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			814.53580	736.519	18.86	0.6245	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			255.53580	298.719	18.86	0.3755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			506.19680	580.810	17.26	0.6065	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			371.39680	324.810	17.26	0.3935	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,278.92730	2,168.489	22.58	0.9023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			53.72730	64.489	22.58	0.0977	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			525.82750	602.268	17.18	0.6208	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			351.02750	306.268	17.18	0.3792	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,621.67020	1,520.250	21.20	0.8221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			106.47020	126.250	21.20	0.1779	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,390.83720	1,293.946	20.57	0.7808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			135.63720	159.946	20.57	0.2192	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			763.52740	857.976	16.40	0.7641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			178.72740	151.976	16.40	0.2359	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			530.83140	607.728	17.16	0.6244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			346.03140	301.728	17.16	0.3756	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,675.58240	1,573.543	21.34	0.8306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			100.38240	119.543	21.34	0.1694	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			556.43120	635.610	17.07	0.6424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			321.63120	279.610	17.07	0.3576	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,278.31890	1,184.327	20.26	0.7567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			153.11890	180.327	20.26	0.2433	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			482.51760	554.843	17.35	0.5885	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			397.71760	348.843	17.35	0.4115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			453.14510	399.721	17.55	0.4471	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			437.94510	505.721	17.55	0.5529	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			868.04700	969.611	16.22	0.8099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			133.24700	113.610	16.22	0.1901	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			751.30830	677.167	18.63	0.5951	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			286.10830	333.167	18.63	0.4049	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			790.33050	886.987	16.35	0.7767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			165.53050	140.987	16.35	0.2233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			470.97250	415.703	17.60	0.4577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			425.77250	491.703	17.60	0.5423	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,411.83170	1,530.406	15.74	0.9450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			27.03170	24.406	15.74	0.0550	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			797.13150	894.327	16.34	0.7798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			162.33150	138.327	16.34	0.2202	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			679.76760	609.556	18.37	0.5646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			314.56760	365.556	18.37	0.4354	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,094.17740	2,215.230	18.48	0.9796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			9.37740	9.230	18.48	0.0204	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,312.69260	1,217.777	20.36	0.7644	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			147.49260	173.777	20.36	0.2356	0.00	0	5,000

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	16.00	Put		1,757.12620	1,653.626	21.51	0.8430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		91.92620	109.626	21.51	0.1570	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		2,143.57160	2,264.632	18.67	0.9809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		8.77160	8.632	18.67	0.0191	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call		737.36270	830.159	16.47	0.7508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put		192.56270	164.159	16.47	0.2492	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		909.80460	828.119	19.16	0.6540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		234.60460	274.118	19.16	0.3460	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put		1,295.47630	1,201.019	20.31	0.7606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call		150.27630	177.019	20.31	0.2394	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		189.04360	161.053	16.45	0.2458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		743.84360	837.053	16.45	0.7542	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put		441.76840	389.250	17.51	0.4400	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		446.56840	515.250	17.51	0.5600	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call		1,671.74020	1,792.634	16.80	0.9627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put		16.94020	16.634	16.80	0.0373	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		1,461.16970	1,362.643	20.77	0.7944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		125.96970	148.643	20.77	0.2056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		982.31470	1,088.631	16.05	0.8510	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		97.51470	82.631	16.05	0.1490	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		1,487.74160	1,388.627	20.84	0.7993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		122.54160	144.627	20.84	0.2007	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		624.56420	557.642	18.17	0.5391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		339.36420	393.642	18.17	0.4609	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		2,242.48350	2,363.556	19.06	0.9834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		7.68350	7.556	19.06	0.0166	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put		1,020.54180	934.757	19.51	0.6892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call		205.34180	240.757	19.51	0.3108	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put		617.79720	551.297	18.14	0.5359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call		342.59720	397.297	18.14	0.4641	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		2,321.71780	2,442.798	19.38	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		6.91780	6.798	19.38	0.0149	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,171.63180	1,283.781	15.79	0.9034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		56.83180	47.781	15.79	0.0966	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call		2,341.53940	2,462.621	19.45	0.9855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put		6.73940	6.621	19.45	0.0145	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		715.19630	642.996	18.50	0.5800	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		299.99630	348.996	18.50	0.4200	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		611.06060	544.981	18.12	0.5326	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		345.86060	400.981	18.12	0.4674	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call		1,276.29430	1,390.780	15.65	0.9253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put		41.49430	34.780	15.65	0.0747	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put		507.57840	448.639	17.72	0.4786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call		402.37840	464.639	17.72	0.5214	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		336.15290	292.766	17.12	0.3684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		540.95290	618.766	17.12	0.6316	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	14/12/2018	Foreign Exchange Option	14.84	Put			780.66810	705.016	18.73	0.6069	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			275.46810	321.016	18.73	0.3931	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,603.51240	1,724.353	16.52	0.9588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			18.71240	18.353	16.52	0.0412	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,440.71910	2,561.807	19.84	0.9874	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			5.91910	5.807	19.84	0.0126	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			61.25590	51.546	15.83	0.1027	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,146.05590	1,257.546	15.83	0.8973	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,589.68240	2,710.777	20.43	0.9897	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			4.88240	4.777	20.43	0.0103	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			108.56440	92.179	16.11	0.1622	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			943.36440	1,048.179	16.11	0.8378	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			254.35830	219.078	16.78	0.3042	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			639.15830	725.079	16.78	0.6958	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,720.58710	1,841.514	16.99	0.9652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			15.78710	15.513	16.99	0.0348	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			275.78630	238.282	16.87	0.3219	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			610.58630	694.282	16.87	0.6781	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			54.01820	45.390	15.77	0.0927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,188.81820	1,301.390	15.77	0.9073	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			902.02430	820.675	19.13	0.6513	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			236.82430	276.675	19.13	0.3487	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,965.97550	2,087.002	17.97	0.9756	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			11.17550	11.002	17.97	0.0244	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,699.04580	2,820.144	20.86	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			4.24580	4.144	20.86	0.0089	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			196.12200	167.303	16.49	0.2525	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			730.92200	823.303	16.49	0.7475	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			31.32510	26.235	15.54	0.0592	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,366.12510	1,482.235	15.54	0.9408	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,711.72770	1,609.026	21.42	0.8362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			96.52770	115.026	21.42	0.1638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			817.93560	740.444	18.85	0.6212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			262.73560	306.443	18.85	0.3788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			13.17270	12.961	17.50	0.0289	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,847.97270	1,968.961	17.50	0.9711	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			221.66010	259.275	19.31	0.3305	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			956.86010	873.275	19.31	0.6695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,933.67940	2,818.851	23.88	0.9447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			28.47940	34.851	23.88	0.0553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,402.65120	1,520.761	15.70	0.9442	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			27.85120	24.761	15.70	0.0558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			219.54720	256.883	19.34	0.3280	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			964.74720	880.883	19.34	0.6720	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			217.45730	254.511	19.36	0.3255	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			972.65730	888.511	19.36	0.6745	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			483.03440	426.540	17.64	0.4647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			417.83440	482.540	17.64	0.5353	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			376.63000	435.626	17.89	0.4974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			551.83000	489.626	17.89	0.5026	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,399.58590	1,302.484	20.60	0.7825	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			134.38590	158.484	20.60	0.2175	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			788.07190	712.048	18.75	0.6098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			272.87190	318.048	18.75	0.3902	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			260.26260	303.610	18.88	0.3760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			825.46260	747.610	18.88	0.6240	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			459.77210	529.819	17.45	0.5707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			424.97210	373.819	17.45	0.4293	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			668.73860	756.852	16.68	0.7133	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			233.93860	200.852	16.68	0.2867	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			186.69060	219.250	19.75	0.2874	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,101.89060	1,013.250	19.75	0.7126	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			421.78590	487.103	17.62	0.5388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			476.98590	421.103	17.62	0.4612	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			178.04030	209.249	19.87	0.2763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,143.24030	1,053.249	19.87	0.7237	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,978.04480	1,871.153	21.97	0.8718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			72.84480	87.153	21.97	0.1282	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			107.52130	127.393	21.18	0.1793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,612.72130	1,511.393	21.18	0.8207	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,940.90800	1,834.533	21.90	0.8674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			75.70800	90.533	21.90	0.1326	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			810.85230	909.112	16.32	0.7860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			156.05230	133.112	16.32	0.2140	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			302.85520	352.248	18.47	0.4230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			708.05520	636.248	18.47	0.5770	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,508.18390	2,395.680	23.04	0.9202	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			42.98390	51.680	23.04	0.0798	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,320.93380	1,436.257	15.60	0.9334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			36.13380	30.257	15.60	0.0666	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,857.79440	1,752.654	21.72	0.8569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			82.59440	98.654	21.72	0.1431	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,701.02890	2,587.118	23.42	0.9325	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			35.82890	43.118	23.42	0.0675	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,514.41780	1,414.731	20.91	0.8041	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			119.21780	140.731	20.91	0.1959	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			546.07320	624.341	17.10	0.6352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			331.27320	288.341	17.10	0.3648	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,201.84150	1,110.038	20.04	0.7386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			166.64150	196.038	20.04	0.2614	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			195.78330	229.745	19.63	0.2989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,060.98330	973.745	19.63	0.7011	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			380.20900	439.646	17.86	0.5008	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			545.40900	483.646	17.86	0.4992	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,079.09990	1,188.685	15.92	0.8800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			74.29990	62.685	15.92	0.1200	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,408.34540	1,311.037	20.62	0.7843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			133.14540	157.037	20.62	0.2157	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			487.17850	559.959	17.33	0.5921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			392.37850	343.959	17.33	0.4079	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,321.32170	1,226.179	20.38	0.7662	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			146.12170	172.179	20.38	0.2338	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,885.42780	1,779.864	21.78	0.8605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			80.22780	95.864	21.78	0.1395	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			323.64870	375.856	18.30	0.4448	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			658.84870	589.856	18.30	0.5552	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			980.58800	896.164	19.39	0.6770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			215.38800	252.165	19.39	0.3230	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,087.36680	1,197.202	15.91	0.8822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			72.56680	61.202	15.91	0.1178	0.00	0	13,650
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			481.47930	551.832	17.36	0.5732	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			435.47930	384.332	17.36	0.4268	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			690.23730	777.307	16.57	0.7114	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			244.23730	209.807	16.57	0.2886	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,148.19340	1,059.547	19.75	0.7133	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			194.19340	227.047	19.75	0.2867	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			279.05790	323.500	18.75	0.3844	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			833.05790	756.000	18.75	0.6156	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			61.52400	52.069	15.75	0.0999	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,209.42400	1,321.569	15.75	0.9001	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			725.48030	653.932	18.38	0.5715	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			323.38030	373.432	18.38	0.4285	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,125.50150	1,235.359	15.86	0.8795	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			77.60150	65.859	15.86	0.1205	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			662.83590	594.707	18.15	0.5444	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			350.73590	404.207	18.15	0.4556	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			409.19490	361.301	17.02	0.3960	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			555.79490	630.001	17.02	0.6040	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			541.58060	614.605	17.08	0.5942	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			424.98060	375.905	17.08	0.4058	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,621.84130	2,509.945	22.81	0.9063	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			58.44130	68.646	22.81	0.0937	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			295.90110	340.322	18.65	0.3823	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			889.30110	811.622	18.65	0.6177	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,410.89230	1,528.156	15.65	0.9243	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			44.29230	39.456	15.65	0.0757	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			222.13570	190.622	16.22	0.2595	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			788.73570	879.322	16.22	0.7405	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,245.72460	3,132.461	23.92	0.9417	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			32.32460	41.161	23.92	0.0583	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			35.59480	35.559	15.94	0.0676	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,505.99480	1,628.159	15.94	0.9324	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			35.46380	33.065	16.47	0.0574	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,775.46380	1,895.765	16.47	0.9426	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			60.67420	58.526	15.79	0.0920	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,532.87420	1,653.826	15.79	0.9080	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			547.32970	495.271	17.31	0.4342	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			591.32970	662.371	17.31	0.5658	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,492.34800	1,610.564	15.69	0.9015	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			68.34800	63.464	15.69	0.0985	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			649.68930	725.301	17.07	0.6022	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			475.68930	428.201	17.07	0.3978	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,053.32660	976.163	18.88	0.6206	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			347.32660	393.263	18.88	0.3794	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			49.65740	47.589	16.11	0.0757	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,683.65740	1,804.689	16.11	0.9243	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,043.41480	969.094	18.75	0.6013	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			391.51480	440.694	18.75	0.3987	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			73.22180	67.323	15.91	0.0931	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,719.02180	1,837.123	15.91	0.9069	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,568.05550	1,684.786	15.72	0.8860	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			92.25550	84.986	15.72	0.1140	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			738.44270	816.789	17.05	0.6092	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			512.64270	466.989	17.05	0.3908	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,183.82900	1,107.138	19.01	0.6212	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			389.62900	436.938	19.01	0.3788	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			666.10760	611.502	17.54	0.4582	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			621.90760	691.302	17.54	0.5418	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			891.80500	977.185	16.64	0.6619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			432.70500	393.585	16.64	0.3381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,726.08380	2,848.910	16.55	0.9761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			16.98380	15.310	16.55	0.0239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,475.39910	2,597.610	16.38	0.9642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			26.29910	24.010	16.38	0.0358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			206.55260	186.125	15.89	0.2009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,265.65260	1,369.725	15.89	0.7991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,020.04310	3,144.422	17.27	0.9831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			10.94310	10.822	17.27	0.0169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,183.17330	4,307.782	21.08	0.9940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			4.07330	4.182	21.08	0.0060	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,784.40030	2,907.346	16.59	0.9783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			15.30030	13.746	16.59	0.0217	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			661.96850	610.016	17.42	0.4410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			691.06850	763.616	17.42	0.5590	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,825.04550	1,944.508	15.92	0.9076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			75.94550	70.908	15.92	0.0924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,063.08270	1,159.711	16.21	0.7333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			303.98270	276.111	16.21	0.2667	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			971.84470	905.758	18.32	0.5462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			520.94470	579.358	18.32	0.4538	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,144.11350	1,071.849	18.77	0.5931	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			453.21350	505.449	18.77	0.4069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,258.51510	1,362.356	15.90	0.7970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			209.41510	188.756	15.90	0.2030	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,334.21540	1,255.774	19.25	0.6375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			393.31540	439.374	19.25	0.3625	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			560.14580	513.519	17.10	0.3985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			769.24580	847.119	17.10	0.6015	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,404.95520	1,324.577	19.43	0.6524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			374.05520	418.177	19.43	0.3476	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,089.03700	2,209.879	16.11	0.9361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			49.93700	46.279	16.11	0.0639	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			996.48080	1,088.540	16.33	0.7078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			347.38080	314.940	16.33	0.2922	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,052.09810	2,172.774	16.08	0.9327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			52.99810	49.174	16.08	0.0673	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			973.59020	1,063.449	16.37	0.6984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			364.49020	329.848	16.37	0.3016	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,122.02460	1,050.502	18.72	0.5875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			461.12460	514.102	18.72	0.4125	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,730.34070	2,627.977	22.00	0.8326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			159.44070	181.577	22.00	0.1674	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			707.74770	781.466	17.35	0.5683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			638.64770	587.866	17.35	0.4317	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,614.34470	1,732.305	15.76	0.8778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			105.24470	98.705	15.76	0.1222	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,701.17330	1,819.804	15.82	0.8909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			92.07330	86.204	15.82	0.1091	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			918.36290	1,005.241	16.55	0.6741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			409.26290	371.641	16.55	0.3259	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			778.43850	856.911	17.06	0.6063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			549.33850	503.311	17.06	0.3937	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			670.87830	741.859	17.52	0.5474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			691.77830	638.259	17.52	0.4526	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,342.02010	1,263.360	19.27	0.6392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			391.12010	436.960	19.27	0.3608	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,739.49590	2,637.024	22.01	0.8334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			158.59590	180.624	22.01	0.1666	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			565.46180	627.702	18.05	0.4830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			876.36180	814.102	18.05	0.5170	0.00	0	4,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,689.91710	1,602.699	20.11	0.7045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			309.01710	346.299	20.11	0.2955	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,120.67600	3,012.658	22.63	0.8626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			129.77600	146.258	22.63	0.1374	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			746.71300	823.098	17.19	0.5896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			587.61300	539.498	17.19	0.4104	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,500.97000	1,418.120	19.66	0.6712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			350.07000	391.720	19.66	0.3288	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,297.77930	2,201.300	21.27	0.7894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			206.87930	234.900	21.27	0.2106	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			659.09350	729.092	17.57	0.5406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			709.99350	655.492	17.57	0.4594	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,890.64700	1,801.421	20.57	0.7358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			269.74700	305.021	20.57	0.2642	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,683.69190	1,802.195	15.81	0.8884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			94.59190	88.595	15.81	0.1116	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			682.87600	754.839	17.46	0.5544	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			673.77600	621.239	17.46	0.4456	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,781.63500	1,693.205	20.33	0.7192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			290.73500	326.805	20.33	0.2808	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,515.20120	1,629.203	15.68	0.8605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			126.10120	115.603	15.68	0.1395	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,623.50570	1,537.753	19.95	0.6934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			322.60570	361.353	19.95	0.3066	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,331.02500	1,437.133	15.80	0.8174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			181.92500	163.533	15.80	0.1826	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,413.69980	1,522.148	15.68	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			154.59980	138.548	15.68	0.1612	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,104.86920	2,011.587	20.94	0.7658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			233.96920	265.187	20.94	0.2342	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,095.17590	1,193.106	16.16	0.7447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			286.07590	259.507	16.16	0.2553	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			562.15130	624.116	18.07	0.4809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			883.05130	820.516	18.07	0.5191	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,108.20040	1,206.647	16.14	0.7492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			279.10040	253.047	16.14	0.2508	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			592.70170	657.199	17.90	0.5003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			823.60170	763.599	17.90	0.4997	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			558.86130	620.548	18.09	0.4788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			889.76130	826.948	18.09	0.5212	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,037.89670	1,133.461	16.26	0.7241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			318.79670	289.861	16.26	0.2759	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,675.51120	2,573.807	21.91	0.8278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			164.61120	187.407	21.91	0.1722	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,748.65870	2,646.080	22.03	0.8342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			157.75870	179.680	22.03	0.1658	0.00	0	2,500

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	17.23	Put			2,868.23420	2,764.307	22.22	0.8441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			147.33420	167.907	22.22	0.1559	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			897.06230	982.739	16.63	0.6644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			427.96230	389.139	16.63	0.3356	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,599.18710	3,486.690	23.70	0.8872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			108.28710	120.290	23.70	0.1128	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,986.04210	3,871.830	24.61	0.9019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			95.14210	105.430	24.61	0.0981	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			474.65150	528.888	18.62	0.4221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,085.55150	1,015.289	18.62	0.5779	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			455.83370	508.317	18.75	0.4088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,136.73370	1,064.717	18.75	0.5912	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,629.97250	2,528.834	21.83	0.8236	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			169.07250	192.434	21.83	0.1764	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,620.88370	2,519.860	21.82	0.8228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			169.98370	193.460	21.82	0.1772	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			471.91150	525.895	18.64	0.4201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,092.81150	1,022.295	18.64	0.5799	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,082.25910	1,179.670	16.18	0.7401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			293.15910	266.070	16.18	0.2599	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,280.08900	2,183.884	21.24	0.7873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			209.18900	237.484	21.24	0.2127	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			497.21130	553.507	18.47	0.4377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,028.11130	959.906	18.47	0.5623	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,932.96240	2,828.347	22.33	0.8491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			142.06240	161.946	22.33	0.1509	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,195.47530	1,297.175	16.00	0.7779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			236.37530	213.575	16.00	0.2221	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,571.48630	1,689.084	15.73	0.8708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			112.38630	105.484	15.73	0.1292	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,035.70260	1,943.668	20.82	0.7566	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			244.80260	277.268	20.82	0.2434	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,373.37670	1,293.848	19.35	0.6458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			382.47670	427.448	19.35	0.3542	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,491.42420	1,603.771	15.66	0.8559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			132.32420	120.171	15.66	0.1441	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,230.23680	1,333.136	15.95	0.7886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			221.13680	199.536	15.95	0.2114	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,161.37420	1,261.844	16.05	0.7670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			252.27420	228.243	16.05	0.2330	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			624.98880	692.078	17.73	0.5202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			765.88880	708.478	17.73	0.4798	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			423.19990	472.391	19.00	0.3850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,234.09990	1,158.791	19.00	0.6150	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			420.80780	469.745	19.02	0.3832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,241.70780	1,166.145	19.02	0.6168	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			425.60380	475.053	18.98	0.3868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,226.50380	1,151.453	18.98	0.6132	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			945.26980	1,032.759	16.57	0.6745	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			419.46980	382.259	16.57	0.3255	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			34.67160	32.539	16.12	0.0461	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,350.47160	2,473.039	16.12	0.9539	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			115.23610	106.361	15.75	0.1263	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,644.73610	1,760.661	15.75	0.8737	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			790.04360	733.430	17.77	0.4787	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			649.54360	717.730	17.77	0.5213	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			825.62450	906.052	17.02	0.6159	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			546.12450	501.752	17.02	0.3841	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,325.78600	1,249.296	19.17	0.6249	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			425.28600	473.596	19.17	0.3751	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			125.68680	115.971	15.71	0.1345	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,612.58680	1,727.771	15.71	0.8655	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			916.32890	997.774	16.96	0.6230	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			577.82890	533.574	16.96	0.3770	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,482.56230	1,404.846	19.33	0.6292	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			461.06230	509.046	19.33	0.3708	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,725.17340	1,839.758	15.64	0.8650	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			136.67340	125.558	15.64	0.1350	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			258.73610	236.199	15.96	0.2182	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,357.23610	1,460.399	15.96	0.7818	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			927.97120	868.359	17.99	0.4977	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			676.47120	742.559	17.99	0.5023	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			122.49250	112.595	15.62	0.1237	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,790.99250	1,906.795	15.62	0.8763	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,064.75440	1,002.374	18.21	0.5135	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			700.35440	764.674	18.21	0.4865	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,001.31890	1,083.854	16.93	0.6295	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			605.71890	561.554	16.93	0.3705	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,636.94480	1,557.825	19.50	0.6335	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			492.54480	540.125	19.50	0.3665	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			187.37970	171.090	15.65	0.1625	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,692.97970	1,803.390	15.65	0.8375	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,801.88110	1,914.327	15.53	0.8590	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			156.28110	142.027	15.53	0.1410	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			39.75710	32.452	14.54	0.0433	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,550.95710	2,670.352	14.54	0.9567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			979.31460	1,058.641	17.13	0.6072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			687.91460	640.141	17.13	0.3928	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			988.27610	1,068.082	17.10	0.6110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			676.87610	629.582	17.10	0.3890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			832.82890	779.158	17.56	0.4398	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,514.36100	3,407.878	22.68	0.8230	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	17.96	Call			225.76100	246.378	22.68	0.1770	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			710.24470	661.511	17.20	0.4005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			961.64470	1,040.011	17.20	0.5995	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			983.78710	1,063.351	17.12	0.6091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			479.82890	524.901	19.79	0.3485	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,835.84930	1,946.473	15.45	0.8573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			164.44930	147.973	15.45	0.1427	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,230.65640	1,326.564	16.40	0.7040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			439.25640	408.064	16.40	0.2960	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			874.22890	947.658	17.56	0.5602	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			562.59450	614.574	19.16	0.3985	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			483.89760	447.984	16.50	0.3151	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,175.29760	1,266.484	16.50	0.6849	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,744.52060	1,663.875	19.66	0.6415	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			495.92060	542.375	19.66	0.3585	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,808.42890	1,726.401	19.79	0.6515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			419.06430	388.923	16.35	0.2865	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,458.30060	1,384.552	19.05	0.5916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			579.70060	633.052	19.05	0.4084	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,654.07940	1,762.137	15.74	0.8191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			222.67940	203.637	15.74	0.1809	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,511.19450	1,436.074	19.16	0.6015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			801.80070	871.513	17.88	0.5259	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,851.52860	1,962.363	15.42	0.8603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			160.12860	143.863	15.42	0.1397	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			194.49980	176.650	15.60	0.1629	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,735.89980	1,845.150	15.60	0.8371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,260.46430	1,357.423	16.35	0.7135	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			115.93320	102.102	15.14	0.1074	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,649.95190	1,571.446	19.46	0.6260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			521.35190	569.946	19.46	0.3740	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,990.07590	4,117.691	17.72	0.9884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.67590	9.191	17.72	0.0116	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			950.40070	893.013	17.88	0.4741	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,445.20410	2,563.270	14.58	0.9443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			53.80410	44.769	14.58	0.0557	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			802.84200	750.332	17.47	0.4306	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			894.24200	968.832	17.47	0.5694	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,037.33320	2,150.602	15.14	0.8926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			682.38710	634.851	17.12	0.3909	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,836.44440	2,740.484	21.49	0.7700	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			298.94440	330.184	21.49	0.2300	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			891.92940	836.862	17.70	0.4541	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			854.42940	926.562	17.70	0.5459	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,780.77090	1,700.173	19.67	0.6378	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			517.97090	564.873	19.67	0.3622	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	13.00	Put		171.08900	155.004	15.41	0.1449	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,868.28900	1,979.704	15.41	0.8551	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,192.14030	1,127.399	18.41	0.5266	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		719.34030	782.099	18.41	0.4734	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,075.79660	1,159.479	16.91	0.6349	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		628.59660	584.779	16.91	0.3651	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		220.45750	199.878	15.62	0.1744	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,733.25750	1,840.178	15.62	0.8256	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,169.06230	2,083.958	20.39	0.6892	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		435.56230	478.058	20.39	0.3108	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,554.96600	1,659.684	15.98	0.7813	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		298.46600	275.584	15.98	0.2187	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,160.88140	1,245.290	16.86	0.6413	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		652.28140	607.890	16.86	0.3587	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,931.21910	1,849.469	19.80	0.6400	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		549.81910	596.869	19.80	0.3600	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		185.60380	166.867	15.23	0.1473	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,944.20380	2,054.267	15.23	0.8527	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,327.56600	1,260.643	18.59	0.5369	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		746.16600	808.043	18.59	0.4631	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		254.50280	231.429	15.67	0.1858	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,774.90280	1,880.729	15.67	0.8142	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		786.03670	737.051	17.23	0.3960	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,088.73670	1,169.251	17.23	0.6040	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,101.31190	2,017.567	20.06	0.6557	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		534.01190	579.767	20.06	0.3443	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,467.84440	1,398.681	18.78	0.5483	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		762.24440	823.281	18.78	0.4517	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,236.63790	1,322.575	16.85	0.6467	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		672.23790	627.974	16.85	0.3533	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,087.40950	2,004.585	19.97	0.6444	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		571.80950	619.185	19.97	0.3556	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		198.01730	175.582	15.05	0.1484	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,012.41730	2,120.182	15.05	0.8516	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		290.76120	261.515	15.68	0.1952	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,820.76120	1,921.915	15.68	0.8048	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,450.81710	4,341.399	23.90	0.8227	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		276.31710	297.499	23.90	0.1773	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,730.51260	1,655.217	19.22	0.5848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		706.51260	762.317	19.22	0.4152	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,831.44150	2,738.620	21.03	0.7185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		447.44150	485.720	21.03	0.2815	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,110.89110	4,243.225	16.70	0.9827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		14.89110	16.125	16.70	0.0173	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,431.94330	2,549.858	13.60	0.9231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		85.94330	72.758	13.60	0.0769	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,072.52340	1,149.433	17.56	0.5741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			946.52340	892.333	17.56	0.4259	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,494.63880	1,425.455	18.77	0.5449	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			790.63880	852.556	18.77	0.4551	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,424.04910	1,521.670	16.55	0.6954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			548.04910	514.570	16.55	0.3046	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,447.28760	3,344.422	21.90	0.7682	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			363.28760	391.522	21.90	0.2318	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,296.74400	1,386.011	16.78	0.6563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			660.74400	618.911	16.78	0.3437	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,374.19400	3,273.868	21.80	0.7631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			370.19400	400.968	21.80	0.2369	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,239.66490	1,324.939	16.94	0.6366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			723.66490	677.839	16.94	0.3634	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,946.51770	3,838.249	22.82	0.7961	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			322.51770	345.349	22.82	0.2039	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			787.80640	849.540	18.78	0.4538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,501.80640	1,432.440	18.78	0.5462	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,357.00980	1,452.496	16.66	0.6759	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			601.00980	565.396	16.66	0.3241	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			840.76180	905.886	18.53	0.4777	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,374.76180	1,308.786	18.53	0.5223	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,187.36040	3,090.186	21.54	0.7490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			393.36040	427.286	21.54	0.2510	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,458.59610	1,557.271	16.49	0.7051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			522.59610	490.171	16.49	0.2949	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,747.47250	4,635.870	24.33	0.8293	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			273.47250	292.970	24.33	0.1707	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,096.16240	3,986.916	23.11	0.8032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			312.16240	334.016	23.11	0.1968	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,779.05620	3,671.956	22.50	0.7876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			335.05620	359.056	22.50	0.2124	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,331.34150	1,424.468	16.71	0.6677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			625.34150	587.368	16.71	0.3323	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,133.67950	4,024.201	23.18	0.8049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			309.67950	331.301	23.18	0.1951	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,746.41110	1,849.557	15.97	0.7783	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			350.41110	322.457	15.97	0.2217	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,739.72050	1,843.367	16.00	0.7766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			353.72050	326.267	16.00	0.2234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,753.12100	1,855.773	15.95	0.7800	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			347.12100	318.673	15.95	0.2200	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			689.85980	645.720	16.81	0.3478	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,225.02890	2,141.818	20.06	0.6462	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			206.57330	181.559	14.82	0.1482	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,078.67330	2,185.359	14.82	0.8518	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,593.03580	1,521.707	18.91	0.5555	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			785.13580	845.507	18.91	0.4445	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,311.95980	1,399.520	16.81	0.6522	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			597.12890	645.618	20.06	0.3538	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			316.74830	287.285	15.68	0.2020	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,862.54830	1,964.885	15.68	0.7980	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,744.48870	1,670.636	19.18	0.5639	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			808.18870	867.536	19.18	0.4361	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,392.81800	1,483.671	16.88	0.6575	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			709.11800	666.771	16.88	0.3425	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,390.53870	2,304.944	20.29	0.6490	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			624.23870	671.844	20.29	0.3510	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			351.02060	318.967	15.73	0.2108	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,894.72060	1,995.867	15.73	0.7892	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,144.30830	2,253.745	14.63	0.8524	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			210.60830	186.845	14.63	0.1476	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,467.40050	1,561.247	16.93	0.6623	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			725.60050	684.647	16.93	0.3377	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,529.97530	2,443.110	20.47	0.6498	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			651.77530	699.710	20.47	0.3502	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			222.45070	201.529	14.74	0.1505	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,214.25070	2,328.129	14.74	0.8495	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,871.96940	1,796.118	19.39	0.5689	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			833.76940	892.718	19.39	0.4311	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			383.74730	348.178	15.76	0.2172	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,941.54730	2,040.878	15.76	0.7828	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,314.51790	5,211.871	24.62	0.8145	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			334.31790	367.271	24.62	0.1855	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,162.42340	3,301.001	13.09	0.9613	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			32.62340	35.601	13.09	0.0387	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,834.53510	1,939.888	16.30	0.7491	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			591.57430	634.361	21.06	0.3159	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			923.17460	987.249	19.10	0.4610	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,713.37460	1,641.849	19.10	0.5390	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			474.73510	444.488	16.30	0.2509	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			920.40670	984.296	19.11	0.4599	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,720.60670	1,648.896	19.11	0.5401	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			925.95320	990.220	19.08	0.4621	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,706.15320	1,634.820	19.08	0.5379	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,951.77430	2,858.960	21.06	0.6841	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,013.26300	1,935.540	19.59	0.5742	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			859.16300	917.940	19.59	0.4258	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,548.69280	1,644.597	16.96	0.6674	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			742.79280	702.197	16.96	0.3326	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,675.89960	2,587.304	20.63	0.6501	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			681.79960	729.704	20.63	0.3499	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	31/12/2019	Foreign Exchange Option	13.00	Put			237.38790	215.276	14.81	0.1526	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,293.28790	2,407.676	14.81	0.8474	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			416.88190	381.495	15.88	0.2239	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,986.78190	2,087.995	15.88	0.7761	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			448.16810	413.217	15.99	0.2299	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,026.06810	2,129.317	15.99	0.7701	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			476.87270	447.134	16.11	0.2356	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,066.87270	2,177.034	16.11	0.7644	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,195.77090	1,270.806	18.80	0.5155	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,597.77090	1,532.106	18.80	0.4845	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,192.54410	1,267.406	18.82	0.5145	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,604.54410	1,538.706	18.82	0.4855	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,189.32830	1,264.016	18.83	0.5134	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,611.32830	1,545.316	18.83	0.4866	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			509.10270	476.346	16.16	0.2399	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,111.20270	2,220.046	16.16	0.7601	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			540.99380	505.935	16.23	0.2444	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,147.09380	2,255.135	16.23	0.7556	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			573.37120	538.348	16.31	0.2481	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,197.57120	2,307.448	16.31	0.7519	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,547.03090	1,633.267	18.18	0.5860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,332.83090	1,273.567	18.18	0.4140	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,543.35050	1,629.414	18.19	0.5850	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,339.15050	1,279.714	18.19	0.4150	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,550.73130	1,637.140	18.17	0.5871	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,326.53130	1,267.440	18.17	0.4129	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,470.23970	1,408.338	18.41	0.4245	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,576.53970	1,662.638	18.41	0.5755	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,682.49260	1,772.955	18.34	0.5868	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,469.99260	1,409.955	18.34	0.4132	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,689.67570	1,780.525	18.31	0.5887	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,457.17570	1,397.525	18.31	0.4113	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,686.07430	1,776.734	18.33	0.5878	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,463.57430	1,403.734	18.33	0.4122	0.00	0	0
Total \$ / R Option												198,485.34	684	8,635,695
Total \$ / R												1,098,646,693.54	76,672	9,673,534
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.45600		14.33480			0.0000	390,312.00	27	339
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.63360		14.50910			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.79850		14.67140			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.97710		14.84600			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.15540		15.01980			0.0000	0.00	0	0
Total \$ / R MAXI Future												390,312.00	27	349
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			146,116.97440	136,264.262	20.77	0.7944	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		12,596.97440	14,864.262	20.77	0.2056		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		19,578.33120	22,974.491	19.63	0.2989		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		106,098.33120	97,374.491	19.63	0.7011		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		19,392.65080	22,760.476	19.66	0.2965		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		106,912.65080	98,160.476	19.66	0.7035		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		19,765.66280	23,190.573	19.61	0.3012		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		105,285.66280	96,590.573	19.61	0.6988		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		42,324.37110	38,472.484	16.61	0.3332		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		89,706.22880	98,273.941	16.63	0.6644		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		42,796.22880	38,913.941	16.63	0.3356		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		90,765.67020	99,393.440	16.59	0.6692		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		41,855.67020	38,033.440	16.59	0.3308		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		90,234.37110	98,832.484	16.61	0.6668		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		98,378.71400	106,335.076	17.12	0.6091		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		68,238.71400	63,485.076	17.12	0.3909		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		97,931.46250	105,864.107	17.13	0.6072		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		68,791.46250	64,014.107	17.13	0.3928		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		98,827.60590	106,808.190	17.10	0.6110		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		67,687.60590	62,958.190	17.10	0.3890		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		15,600.00000	116,196.767	17.51	0.5787		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		0.00000	87,486.767	17.51	0.4213		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		14,600.00000	115,777.207	17.53	0.5772		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		0.00000	88,067.207	17.53	0.4228		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		13,600.00000	115,359.372	17.54	0.5756		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		0.00000	88,649.372	17.54	0.4244		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		100,980.00000	172,983.406	16.69	0.6991		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		0.00000	58,443.406	16.69	0.3009		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		99,980.00000	172,415.040	16.70	0.6976		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		0.00000	58,875.040	16.70	0.3024		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		98,980.00000	171,848.410	16.71	0.6962		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		0.00000	59,308.410	16.71	0.3038		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											390,312.00	27	349
£ / R	On	15/10/2018	Foreign Exchange Future		18.62740	18.56710			0.0000		0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future		18.83020	18.76900			0.0000		0.00	0	440,556
£ / R	On	18/03/2019	Foreign Exchange Future		19.15440	19.08920			0.0000		0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future		19.45680	19.38900			0.0000		0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future		19.78940	19.71760			0.0000		0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future		20.11900	20.04070			0.0000		0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future		20.47790	20.39160			0.0000		0.00	0	0
Total £ / R Future											0.00	0	461,755
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put		580.76730	534.045	17.17	0.7656	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call		67.86730	81.445	17.17	0.2344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			925.71490	976.966	16.71	0.7095	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			276.71490	266.765	16.71	0.2905	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			919.08500	970.220	16.71	0.7069	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			280.08500	270.020	16.71	0.2931	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			932.37260	983.738	16.71	0.7120	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			273.37260	263.538	16.71	0.2880	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,469.94680	1,530.174	16.53	0.7297	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			380.74680	375.774	16.53	0.2703	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,596.46040	2,552.190	18.84	0.7941	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			245.66040	266.590	18.84	0.2059	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,439.15610	1,409.975	17.55	0.6197	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			528.35610	564.375	17.55	0.3803	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,274.19920	1,330.947	16.54	0.6786	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			484.99920	476.547	16.54	0.3214	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,268.11280	1,324.776	16.54	0.6768	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			488.91280	480.376	16.54	0.3232	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,280.30520	1,337.142	16.53	0.6804	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			481.10520	472.742	16.53	0.3196	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,486.18150	1,543.652	17.03	0.6466	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			727.18150	716.852	17.03	0.3534	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,480.61500	1,538.007	17.03	0.6452	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			731.61500	721.207	17.03	0.3548	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,491.76960	1,549.312	17.02	0.6481	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			722.76960	712.512	17.02	0.3519	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,783.06300	1,843.742	17.31	0.6485	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			885.46300	874.342	17.31	0.3515	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,777.62210	1,838.239	17.32	0.6473	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			890.02210	878.839	17.32	0.3527	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,788.52420	1,849.258	17.31	0.6497	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			880.92420	869.858	17.31	0.3503	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,606.99740	1,663.738	18.07	0.5563	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,516.29740	1,494.738	18.07	0.4437	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,602.69230	1,659.349	18.08	0.5553	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,521.99230	1,500.349	18.08	0.4447	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,598.38890	1,654.980	18.08	0.5543	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,527.68890	1,505.980	18.08	0.4457	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,742.05340	1,714.633	18.35	0.4412	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,832.11240	1,891.137	18.34	0.5605	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,730.51240	1,703.237	18.34	0.4395	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,827.87340	1,886.835	18.35	0.5596	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,736.27340	1,708.935	18.35	0.4404	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,823.65340	1,882.533	18.35	0.5588	0.00	0	0
Total £ / R Option												0.00	0	1,500
Total £ / R												0.00	0	463,255

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 Future			0.12785		0.12650			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13047		0.12908			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13293		0.13150			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			778.70080	871.036	15.65	0.8265	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			128.70080	86.136	15.65	0.1735	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			297.82830	330.107	18.66	0.4372	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			647.82830	545.207	18.66	0.5628	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,664.84530	1,798.471	18.54	0.9682	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			14.84530	13.571	18.54	0.0318	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,254.61350	1,346.872	20.82	0.7469	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			347.01350	299.572	20.82	0.2531	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			712.12410	766.625	21.15	0.5386	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			804.52410	719.325	21.15	0.4614	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,011.86620	2,134.319	20.48	0.9034	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			104.26620	87.019	20.48	0.0966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			922.44880	959.264	18.36	0.5879	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			771.94880	665.864	18.36	0.4121	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			581.76370	600.356	20.03	0.4108	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,431.26370	1,306.956	20.03	0.5892	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,423.64980	1,502.588	15.80	0.7999	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			273.14980	209.188	15.80	0.2001	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	15/10/2018	Foreign Exchange Future			16.58400		16.48580			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			16.80080		16.70130			0.0000	37,717,796.00	2,245	110,606
€ / R	On	18/03/2019	Foreign Exchange Future			17.15220		17.04740			0.0000	343,044.00	20	36,646
€ / R	On	14/06/2019	Foreign Exchange Future			17.48440		17.37590			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.72160		17.61040			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.85190		17.73830			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.15680		18.03740			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.59410		18.47230			0.0000	0.00	0	0
Total € / R Future												38,060,840.00	2,265	159,376
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			1,200.77410	1,105.499	19.15	0.9602	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			6.57410	9.499	19.15	0.0398	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,354.83870	1,277.397	18.64	0.7618	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			164.65190	186.535	18.65	0.2364	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,363.35190	1,285.735	18.65	0.7636	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			167.63970	189.873	18.62	0.2400	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,346.33970	1,269.073	18.62	0.7600	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			166.13870	188.197	18.64	0.2382	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			636.82360	688.230	16.64	0.4859	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			919.42360	866.030	16.64	0.5141	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,794.37870	2,707.830	20.18	0.8232	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,602.00590	1,696.197	14.57	0.8442	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			154.60590	143.997	14.57	0.1558	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,212.61860	1,296.715	14.99	0.7423	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			305.21860	284.515	14.99	0.2577	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,206.05780	1,289.938	15.00	0.7402	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			191.77870	210.030	20.18	0.1768	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			259.62020	241.846	14.88	0.2293	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			308.65780	287.738	15.00	0.2598	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,219.20370	1,303.516	14.98	0.7444	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			301.80370	281.316	14.98	0.2556	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,307.02020	1,394.046	14.88	0.7707	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,167.66430	1,236.221	15.65	0.6326	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			661.76430	621.821	15.65	0.3674	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,162.83130	1,231.189	15.66	0.6309	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			666.93130	626.788	15.66	0.3691	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,172.51180	1,241.273	15.64	0.6344	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			656.61180	616.873	15.64	0.3656	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			338.95440	318.580	14.86	0.2135	19,879,410.72	62,400	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,919.35440	2,010.180	14.86	0.7865	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,580.18570	2,501.371	19.06	0.6893	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			540.58570	572.971	19.06	0.3107	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,776.98970	1,864.545	15.01	0.7565	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			406.58970	382.944	15.01	0.2435	7,658,890.00	20,000	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,334.56800	1,404.805	15.67	0.6383	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			734.16800	693.205	15.67	0.3617	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,168.47110	1,115.196	16.58	0.4578	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,122.98840	1,183.248	16.59	0.5408	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,174.68840	1,121.348	16.59	0.4592	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,130.56780	1,190.965	16.56	0.5435	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,162.26780	1,109.065	16.56	0.4565	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,126.77110	1,187.096	16.58	0.5422	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			17.40000	1,384.778	16.68	0.5528	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			0.00000	1,247.978	16.68	0.4472	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			7.40000	1,380.973	16.69	0.5516	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			0.00000	1,254.173	16.69	0.4484	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			27.40000	1,388.596	16.67	0.5540	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			0.00000	1,241.796	16.67	0.4460	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,506.40900	1,570.537	16.94	0.5537	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,504.10900	1,446.437	16.94	0.4463	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,513.94820	1,577.958	16.91	0.5557	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,491.64820	1,433.858	16.91	0.4443	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,510.17750	1,574.238	16.93	0.5547	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,497.87750	1,440.138	16.93	0.4453	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												27,538,300.72	82,400	95,636
Total € / R												65,599,140.72	84,665	255,012
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.41130		10.35210			0.0000	0.00	0	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.55240		10.49090			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.68830		10.62520			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.83860		10.77230			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.99020		10.92020			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.15390		11.08050			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	42,045
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			32.20080	38.359	16.92	0.1050	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,160.10080	1,107.059	16.92	0.8950	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			31.56200	37.608	16.94	0.1032	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,169.46200	1,116.308	16.94	0.8968	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			32.85310	39.125	16.90	0.1069	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,150.75310	1,097.825	16.90	0.8931	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			312.66670	293.225	13.53	0.4025	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			438.58130	480.372	13.55	0.5933	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			317.68130	297.972	13.55	0.4067	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			448.59330	490.918	13.52	0.6016	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			307.69330	288.518	13.52	0.3984	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			443.56670	485.625	13.53	0.5975	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			354.19200	384.717	14.66	0.4283	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			738.99200	706.416	14.66	0.5717	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			351.22880	381.559	14.68	0.4256	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			746.02880	713.259	14.68	0.5744	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			357.18100	387.900	14.65	0.4311	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			731.98100	699.600	14.65	0.5689	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			579.25290	554.767	14.21	0.4489	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			597.43530	638.946	14.23	0.5485	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			585.13530	560.346	14.23	0.4515	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			593.34520	634.554	14.24	0.5459	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			591.04520	565.954	14.24	0.4541	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			601.55290	643.367	14.21	0.5511	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			706.14920	749.761	14.64	0.5546	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			675.94920	649.561	14.64	0.4454	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			701.95950	745.434	14.65	0.5523	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			681.75950	655.234	14.65	0.4477	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			697.87410	741.132	14.67	0.5501	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			687.67410	660.932	14.67	0.4499	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			787.84650	760.017	15.01	0.4474	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			806.50220	852.362	14.98	0.5565	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			776.00220	748.462	14.98	0.4435	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			802.41410	848.132	14.99	0.5546	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			781.91410	754.232	14.99	0.4454	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			798.34650	843.917	15.01	0.5526	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	42,045
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.29120		11.19920			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.44960		11.35490			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.59440		11.49700			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.61050		11.51260			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.76490		11.66380			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.92010		11.81600			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			1,723.04860	1,814.899	17.57	0.9882	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.84860	3.699	17.57	0.0118	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,713.10680	1,804.952	17.51	0.9880	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.90680	3.752	17.51	0.0120	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,732.99130	1,824.846	17.63	0.9884	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.79130	3.646	17.63	0.0116	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			788.38430	869.158	13.83	0.7706	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			163.48430	149.558	13.83	0.2294	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			781.30070	861.851	13.83	0.7675	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			166.40070	152.251	13.83	0.2325	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			795.50360	876.495	13.82	0.7736	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			160.60360	146.895	13.82	0.2264	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			951.33800	1,032.065	14.40	0.7447	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			244.33800	227.665	14.40	0.2553	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			944.61060	1,025.136	14.40	0.7421	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			247.61060	230.736	14.40	0.2579	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			937.91210	1,018.235	14.40	0.7396	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			250.91210	233.835	14.40	0.2604	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			740.72620	805.523	15.27	0.5828	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			608.12620	575.023	15.27	0.4172	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			736.31940	800.878	15.28	0.5804	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			613.71940	580.378	15.28	0.4196	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			731.94180	796.258	15.30	0.5781	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			619.34180	585.758	15.30	0.4219	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			842.17620	908.423	15.57	0.5787	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			718.37620	683.523	15.57	0.4213	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			837.93090	903.981	15.58	0.5767	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			724.13090	689.081	15.58	0.4233	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			846.44310	912.886	15.55	0.5807	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			712.64310	677.986	15.55	0.4193	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			943.95870	1,012.490	15.74	0.5783	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			817.95870	782.390	15.74	0.4217	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			939.82990	1,008.178	15.75	0.5766	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			823.82990	788.078	15.75	0.4234	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			948.10090	1,016.816	15.73	0.5801	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			812.10090	776.716	15.73	0.4199	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			663.53590		659.49340			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	14/12/2018	Foreign Exchange Future			14.79350		14.67570			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.11960		14.99720			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.42690		15.29970			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.76640		15.63450			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			16.04500		15.90520			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.73180		16.57400			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,798
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,493.16590	1,609.374	16.23	0.9448	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			27.46590	25.874	16.23	0.0552	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,483.41810	1,599.600	16.17	0.9442	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			27.71810	26.100	16.17	0.0558	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,502.91620	1,619.152	16.28	0.9454	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			27.21620	25.652	16.28	0.0546	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			933.73040	1,015.037	16.17	0.6736	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			416.53040	375.437	16.17	0.3264	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			945.06720	1,026.976	16.15	0.6783	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			407.86720	367.376	16.15	0.3217	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			939.38570	1,020.995	16.16	0.6759	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			412.18570	371.395	16.16	0.3241	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,136.09500	1,214.937	16.32	0.6580	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			566.39500	518.037	16.32	0.3420	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,130.88680	1,209.487	16.33	0.6561	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			571.18680	522.587	16.33	0.3439	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,141.32470	1,220.408	16.31	0.6599	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			561.62470	513.508	16.31	0.3401	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,039.10980	1,104.298	17.39	0.5452	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,094.60980	1,027.898	17.39	0.4548	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,035.33870	1,100.301	17.40	0.5437	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,100.83870	1,033.901	17.40	0.4563	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,042.89620	1,108.310	17.38	0.5467	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,088.39620	1,021.910	17.38	0.4533	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,197.06300	1,265.134	17.45	0.5504	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,241.86300	1,170.134	17.45	0.4496	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,193.31410	1,261.259	17.47	0.5491	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,248.11410	1,176.259	17.47	0.4509	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,189.57850	1,257.405	17.48	0.5478	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,254.37850	1,182.405	17.48	0.4522	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,406.78270	1,484.694	17.89	0.5542	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,462.78270	1,382.894	17.89	0.4458	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,403.14040	1,480.895	17.90	0.5531	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,469.14040	1,389.095	17.90	0.4469	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,410.42840	1,488.505	17.88	0.5552	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,456.42840	1,376.705	17.88	0.4448	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,798
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09340		2.07450			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11260		2.09340			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13220		2.11220			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			53.86040	46.191	15.14	0.0714	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,709.42160	1,888.530	15.12	0.9177	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			64.42160	54.530	15.12	0.0823	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,621.55580	1,798.110	15.09	0.9057	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			76.55580	64.110	15.09	0.0943	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,798.86040	1,980.191	15.14	0.9286	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			904.54920	817.296	15.47	0.4564	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			926.71750	1,039.790	15.33	0.5800	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			792.71750	713.790	15.33	0.4200	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			881.69790	990.601	15.40	0.5617	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			847.69790	764.601	15.40	0.4383	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			838.54920	943.296	15.47	0.5436	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,805.65940	1,963.495	15.01	0.7431	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			483.65940	441.495	15.01	0.2569	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,738.53930	1,895.450	15.04	0.7297	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			516.53930	473.450	15.04	0.2703	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,874.23650	2,033.007	14.99	0.7562	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			452.23650	411.007	14.99	0.2438	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURREN	On	06/11/2018	Foreign Exchange Future			179.13330		145.85680			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												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 CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.27230		2.25900			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.32130		2.30720			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.36810		2.35350			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.41150		2.39600			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.55790		2.53910			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.63090		2.61060			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			63.58630	65.912	15.13	0.0900	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,765.11890	1,898.732	15.07	0.8987	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			75.11890	75.732	15.07	0.1013	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,678.22570	1,809.749	15.02	0.8864	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			88.22570	86.749	15.02	0.1136	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,853.58630	1,988.912	15.13	0.9100	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			702.08430	659.199	15.12	0.3772	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,280.59580	1,384.624	14.98	0.6563	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			608.59580	571.624	14.98	0.3437	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,226.40860	1,327.505	15.05	0.6396	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			654.40860	614.505	15.05	0.3604	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,174.08430	1,272.199	15.12	0.6228	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,488.84210	2,619.927	15.09	0.8068	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			353.84210	338.927	15.09	0.1932	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,414.70550	2,544.362	15.10	0.7963	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			379.70550	363.362	15.10	0.2037	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,341.83990	2,470.007	15.12	0.7855	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			406.83990	389.007	15.12	0.2145	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,495.45920	1,588.965	16.33	0.5437	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,535.45920	1,473.965	16.33	0.4563	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,577.93970	1,675.352	16.20	0.5644	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,417.93970	1,360.352	16.20	0.4356	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,536.16140	1,631.613	16.27	0.5540	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,476.16140	1,416.613	16.27	0.4460	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,893.80880	2,002.805	17.21	0.5523	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,902.80880	1,823.805	17.21	0.4477	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,854.29050	1,961.525	17.26	0.5441	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,963.29050	1,882.525	17.26	0.4559	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,934.18390	2,044.950	17.15	0.5605	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,843.18390	1,765.950	17.15	0.4395	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,246.91800	2,161.929	17.57	0.4500	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,230.77140	2,353.310	17.48	0.5641	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,124.77140	2,044.310	17.48	0.4359	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,191.47050	2,311.743	17.53	0.5570	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,185.47050	2,102.743	17.53	0.4430	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,152.91800	2,270.929	17.57	0.5500	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.84730		1.83360			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87240		1.85820			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89560		1.88120			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,651.28510	2,786.461	18.58	0.9772	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			15.28510	13.461	18.58	0.0228	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,552.70130	2,687.549	18.20	0.9751	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			16.70130	14.549	18.20	0.0249	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,750.00480	2,885.469	18.97	0.9791	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			14.00480	12.469	18.97	0.0209	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,199.79470	1,303.108	16.74	0.6751	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			517.79470	479.108	16.74	0.3249	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,145.58350	1,246.004	16.85	0.6565	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			563.58350	522.004	16.85	0.3435	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,256.14750	1,362.303	16.63	0.6937	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			474.14750	438.303	16.63	0.3063	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,710.12930	1,824.442	16.50	0.7282	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			498.12930	468.442	16.50	0.2718	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,648.09960	1,759.902	16.55	0.7139	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			536.09960	503.902	16.55	0.2861	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,773.83920	1,890.593	16.44	0.7422	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			461.83920	434.593	16.44	0.2578	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			0.14160		0.14080			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14040		0.14060			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14100		0.14010			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			1.78190		1.76950			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.81150		1.79850			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.83930		1.82590			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.54770		9.48460			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.67480		9.60930			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.79730		9.73060			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.93420		9.86520			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.44800		10.36770			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.61400		10.53140			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			603.11970	659.141	13.92	0.8656	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			48.51970	41.441	13.92	0.1344	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			594.86610	650.739	13.93	0.8615	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			50.26610	43.039	13.93	0.1385	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			611.42120	667.589	13.91	0.8696	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			46.82120	39.889	13.91	0.1304	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			403.71750	445.298	14.43	0.5763	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			334.41750	310.498	14.43	0.4237	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			413.30820	455.437	14.41	0.5848	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			324.00820	300.637	14.41	0.4152	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			408.49060	450.347	14.42	0.5806	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			329.19060	305.547	14.42	0.4194	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			405.04730	440.097	15.19	0.4862	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			594.44730	562.797	15.19	0.5138	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			401.53890	436.365	15.21	0.4831	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			600.93890	569.065	15.21	0.5169	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			408.58610	443.864	15.17	0.4893	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			587.98610	556.564	15.17	0.5107	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			583.50990	625.402	15.10	0.5523	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			568.30990	541.202	15.10	0.4477	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			579.39640	621.011	15.12	0.5496	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			574.19640	546.811	15.12	0.4504	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			587.75530	629.817	15.09	0.5550	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			562.55530	535.617	15.09	0.4450	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			726.03670	774.095	15.97	0.5562	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			708.33670	676.095	15.97	0.4438	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			722.04970	769.822	15.98	0.5540	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			714.34970	681.822	15.98	0.4460	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			730.14570	778.386	15.96	0.5584	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			702.44570	670.386	15.96	0.4416	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			822.09350	871.861	16.23	0.5570	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			810.69350	777.861	16.23	0.4430	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			818.05960	867.646	16.24	0.5551	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			816.65960	783.646	16.24	0.4449	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			826.15250	876.090	16.22	0.5589	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			804.75250	772.090	16.22	0.4411	0.00	0	0
Total NZ\$ / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R									0.00	0	0
PULA / R On 14/12/2018			Foreign Exchange Future		1.35770	1.34550		0.0000	0.00	0	0
PULA / R On 18/03/2019			Foreign Exchange Future		1.36820	1.35610		0.0000	0.00	0	0
PULA / R On 14/06/2019			Foreign Exchange Future		1.37850	1.36650		0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 14/12/2018	1.26	Call	Foreign Exchange Option			855.00000	977.000	1.0000	0.00	0	0
PULA / R On 14/12/2018	1.26	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 14/12/2018	1.27	Call	Foreign Exchange Option			755.00000	877.000	1.0000	0.00	0	0
PULA / R On 14/12/2018	1.27	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 14/12/2018	1.25	Call	Foreign Exchange Option			955.00000	1,077.000	1.0000	0.00	0	0
PULA / R On 14/12/2018	1.25	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 18/03/2019	1.34	Call	Foreign Exchange Option			161.00000	282.000	1.0000	0.00	0	0
PULA / R On 18/03/2019	1.34	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 18/03/2019	1.35	Call	Foreign Exchange Option			61.00000	182.000	1.0000	0.00	0	0
PULA / R On 18/03/2019	1.35	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 18/03/2019	1.33	Call	Foreign Exchange Option			261.00000	382.000	1.0000	0.00	0	0
PULA / R On 18/03/2019	1.33	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 14/06/2019	1.32	Call	Foreign Exchange Option			465.00000	585.000	1.0000	0.00	0	0
PULA / R On 14/06/2019	1.32	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 14/06/2019	1.33	Call	Foreign Exchange Option			365.00000	485.000	1.0000	0.00	0	0
PULA / R On 14/06/2019	1.33	Put	Foreign Exchange Option			0.00000	0.000	0.0000	0.00	0	0
PULA / R On 14/06/2019	1.31	Call	Foreign Exchange Option			565.00000	685.000	1.0000	0.00	0	0
PULA / R On 14/06/2019	1.31	Put	Foreign Exchange Option			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		1.30260	1.30930		0.0000	0.00	0	500
Total QUANTO £ / \$ Future									0.00	0	500
Total QUANTO £ / \$									0.00	0	500
QUANTO € On 14/12/2018			Foreign Exchange Future		1.16220	1.16510		0.0000	0.00	0	40
QUANTO € On 18/03/2019			Foreign Exchange Future		1.17210	1.17490		0.0000	0.00	0	0
QUANTO € On 14/06/2019			Foreign Exchange Future		1.18150	1.18430		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		10.54210	10.47000		0.0000	0.00	0	0
SGD / R On 18/03/2019			Foreign Exchange Future		10.69610	10.62230		0.0000	0.00	0	0
SGD / R On 14/06/2019			Foreign Exchange Future		10.84210	10.76670		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 SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call		1,111.07700	1,180.756	14.46	0.9682	0.00	0	0	
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put		11.07700	8.656	14.46	0.0318	0.00	0	0	
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call		1,101.28010	1,170.907	14.39	0.9676	0.00	0	0	
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put		11.28010	8.807	14.39	0.0324	0.00	0	0	
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call		1,120.87830	1,190.608	14.52	0.9688	0.00	0	0	
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put		10.87830	8.508	14.52	0.0312	0.00	0	0	
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call		564.88900	616.363	14.60	0.6526	0.00	0	0	
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put		282.58900	260.263	14.60	0.3474	0.00	0	0	
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call		559.45410	610.676	14.62	0.6488	0.00	0	0	
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put		287.15410	264.576	14.62	0.3512	0.00	0	0	
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		570.36530	622.092	14.58	0.6563	0.00	0	0	
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		278.06530	255.992	14.58	0.3437	0.00	0	0	
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put		200.83330	188.976	14.45	0.2327	0.00	0	0	
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call		960.52240	1,023.913	14.45	0.7647	0.00	0	0	
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put		203.82240	191.813	14.45	0.2353	0.00	0	0	
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call		974.57420	1,038.264	14.45	0.7698	0.00	0	0	
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put		197.87420	186.164	14.45	0.2302	0.00	0	0	
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call		967.53330	1,031.076	14.45	0.7673	0.00	0	0	
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.30390	2.30190			0.0000	0.00	0	12,000	
TRY / R	On	18/03/2019	Foreign Exchange Future			2.19520	2.19590			0.0000	0.00	0	0	
TRY / R	On	14/06/2019	Foreign Exchange Future			2.10000	2.10040			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		9.77450	9.066	35.05	0.0616	0.00	0	0	
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put		677.87450	675.166	35.05	0.9384	0.00	0	0	
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call		9.99480	9.284	35.58	0.0621	0.00	0	0	
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put		688.09480	685.384	35.58	0.9379	0.00	0	0	
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call		9.55650	8.852	34.52	0.0611	0.00	0	0	
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put		667.65650	664.952	34.52	0.9389	0.00	0	0	
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call		17.86160	17.533	24.40	0.1077	0.00	0	0	
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put		551.96160	552.333	24.40	0.8923	0.00	0	0	
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call		17.16510	16.843	24.43	0.1040	0.00	0	0	
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put		561.26510	561.643	24.43	0.8960	0.00	0	0	
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call		18.58610	18.250	24.36	0.1115	0.00	0	0	
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put		542.68610	543.051	24.36	0.8885	0.00	0	0	
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call		1.85080	1.797	26.27	0.0121	0.00	0	0	
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put		1,431.45080	1,431.797	26.27	0.9879	0.00	0	0	
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call		1.78380	1.731	26.27	0.0117	0.00	0	0	
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put		1,441.38380	1,441.731	26.27	0.9883	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.92030	1.864	26.27	0.0125	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,421.52030	1,421.865	26.27	0.9875	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			1.11540		1.09030			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.08090		1.05470			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.03030		1.00280			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 136 899 360.20	78,280	1,750,613
Total Options												27 736 786.06	83,084	8,732,831
Grand Total:												1,164,636,146.26	161,364	10,483,444