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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/10/2018	Foreign Exchange Future	14.63510	14.65430			0.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Future	14.63510	14.65820			0.0000	0.00	0	4,314
\$ / R	On	17/10/2018	Foreign Exchange Future	14.63340	14.66200			0.0000	0.00	0	235
\$ / R	On	19/10/2018	Foreign Exchange Future	14.63720	14.66580			0.0000	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Future	14.64300	14.67160			0.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Future	14.64870	14.67740			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future	14.65640	14.68510			0.0000	0.00	0	225
\$ / R	On	30/10/2018	Foreign Exchange Future	14.65830	14.68710			0.0000	0.00	0	2,500
\$ / R	On	31/10/2018	Foreign Exchange Future	14.66020	14.68900			0.0000	0.00	0	4,209
\$ / R	On	01/11/2018	Foreign Exchange Future	14.66210	14.69100			0.0000	0.00	0	55
\$ / R	On	02/11/2018	Foreign Exchange Future	14.66400	14.69290			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future	14.66980	14.69870			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future	14.68510	14.71420			0.0000	0.00	0	70
\$ / R	On	15/11/2018	Foreign Exchange Future	14.68900	14.71810			0.0000	0.00	0	24
\$ / R	On	16/11/2018	Foreign Exchange Future	14.69090	14.72000			0.0000	0.00	0	308
\$ / R	On	19/11/2018	Foreign Exchange Future	14.69670	14.72580			0.0000	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Future	14.69860	14.72770			0.0000	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Future	14.70250	14.73160			0.0000	0.00	0	179
\$ / R	On	23/11/2018	Foreign Exchange Future	14.70440	14.73350			0.0000	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Future	14.71600	14.74510			0.0000	0.00	0	461
\$ / R	On	30/11/2018	Foreign Exchange Future	14.71790	14.74700			0.0000	1,059,688.80	72	8,824

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			14.72750		14.75670			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.72950		14.75860			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.73910		14.76820			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.74100		14.77020			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.74490		14.77410			0.0000	740,828,010.70	50,243	875,159
\$ / R	On	20/12/2018	Foreign Exchange Future			14.75640		14.78580			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.75840		14.78780			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.77760		14.80730			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.78140		14.81120			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.81210		14.84240			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.83500		14.86540			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.83690		14.86730			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.86170		14.89230			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.89030		14.92110			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.92470		14.95560			0.0000	8,283,208.50	555	47,116
\$ / R	On	27/03/2019	Foreign Exchange Future			14.94190		14.97290			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.94570		14.97680			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.95330		14.98440			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.00710		15.03840			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.06710		15.09820			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.07290		15.10400			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.09410		15.12530			0.0000	0.00	0	18,950
\$ / R	On	20/06/2019	Foreign Exchange Future			15.10570		15.13680			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.12120		15.15230			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.12700		15.15810			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.13080		15.16190			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.18490		15.21650			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.18680		15.21840			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.21000		15.24190			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.24270		15.27510			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.24850		15.28100			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.25430		15.28680			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.27550		15.30830			0.0000	1,145,662.50	75	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.30250		15.33570			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.30640		15.33960			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.36520		15.40010			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.42630		15.46370			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.43260		15.47030			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.45580		15.49440			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.49380		15.53390			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.49800		15.53830			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.55910		15.60190			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.62450		15.66990			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.65400		15.70060			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.68990		15.73790			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.74680		15.79720			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			15.81850		15.87170			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.83960		15.89370			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.93650		15.99460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.03770		16.09990			0.0000	0.00	0	0
Total \$ / R Future												751,316,570.50	50,945	1,095,490
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			0.12970	0.000	29.33	0.0000	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,144.42970	1,125.100	29.33	1.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			345.13200	354.289	21.59	0.8316	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			43.33200	29.389	21.59	0.1684	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			906.51660	927.812	27.97	0.9812	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			4.71660	2.912	27.97	0.0188	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			58.69060	41.153	20.77	0.2260	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			280.49060	286.053	20.77	0.7740	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			0.43120	0.389	25.84	0.0027	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,312.43120	1,283.789	25.84	0.9973	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			112.23920	113.301	20.15	0.3704	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			278.03920	250.501	20.15	0.6296	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			17.42170	17.751	18.72	0.0810	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			689.02170	660.751	18.72	0.9190	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,474.00490	1,445.027	25.57	0.9908	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			2.40490	2.027	25.57	0.0092	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			147.00230	152.520	19.59	0.3809	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			334.40230	311.220	19.59	0.6191	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			511.25600	527.234	21.31	0.7090	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			136.35600	123.635	21.31	0.2910	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			211.93670	219.203	19.62	0.4375	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			329.03670	307.503	19.62	0.5625	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,692.15940	1,663.528	23.02	0.9880	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			3.15940	3.328	23.02	0.0120	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			33.51500	33.159	18.04	0.1091	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			792.51500	763.359	18.04	0.8909	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			536.38780	510.610	18.87	0.7469	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			97.38780	100.410	18.87	0.2531	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			269.29740	278.546	19.98	0.4964	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			288.29740	268.746	19.98	0.5036	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			226.65750	209.969	20.54	0.4202	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			357.65750	369.769	20.54	0.5798	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			486.69520	501.713	21.25	0.6734	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			165.69520	151.913	21.25	0.3266	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			757.00640	729.048	18.14	0.8763	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			38.00640	38.848	18.14	0.1237	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			166.10700	171.627	19.39	0.3666	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			405.10700	381.827	19.39	0.6334	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			409.90020	423.258	20.84	0.6210	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			198.90020	183.458	20.84	0.3790	0.00	0	600

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	16.47	Put			1,792.31210	1,819.272	25.72	0.9715	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			11.31210	9.472	25.72	0.0285	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			474.39390	449.650	19.10	0.6972	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			125.39390	129.450	19.10	0.3028	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			162.10580	167.485	19.36	0.3607	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			411.10580	387.685	19.36	0.6393	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			24.39960	23.111	18.57	0.0788	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			913.39960	883.311	18.57	0.9212	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,334.96510	2,363.147	27.32	0.9893	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			3.96510	3.347	27.32	0.0107	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			1.94920	2.190	23.58	0.0079	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,882.94920	1,854.290	23.58	0.9921	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			389.46790	401.818	20.74	0.5879	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			232.36790	215.818	20.74	0.4121	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			889.47670	909.761	23.04	0.8294	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			82.37670	73.761	23.04	0.1706	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.17830	0.200	25.43	0.0007	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,798.87830	2,770.000	25.43	0.9993	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			877.50670	847.943	18.12	0.8890	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			38.80670	38.143	18.12	0.1110	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,121.13430	2,148.718	25.76	0.9765	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			9.83430	8.518	25.76	0.0235	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			440.07260	454.212	20.32	0.5648	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			294.27260	279.312	20.32	0.4352	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			872.19470	892.354	22.18	0.7554	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			150.29470	141.354	22.18	0.2446	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			565.12010	543.526	19.02	0.6692	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			187.02010	194.526	19.02	0.3308	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			253.16710	262.745	19.37	0.4029	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			471.26710	451.745	19.37	0.5971	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			368.22760	380.800	19.87	0.5002	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			368.22760	351.700	19.87	0.4998	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			301.45480	286.968	20.41	0.4294	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			471.45480	486.068	20.41	0.5706	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			8.39460	8.701	17.73	0.0273	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,508.39460	1,479.601	17.73	0.9727	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			808.57280	783.356	18.29	0.8071	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			88.57280	92.456	18.29	0.1929	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			379.74360	392.561	19.94	0.5088	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			359.74360	343.461	19.94	0.4912	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.50630	0.493	24.98	0.0015	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,050.50630	3,021.393	24.98	0.9985	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,890.07870	3,860.978	28.11	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.07870	0.078	28.11	0.0002	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			446.71160	460.893	20.00	0.5461	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			332.51160	317.593	20.00	0.4539	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put		494.80470	509.732	20.21	0.5714	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call		312.50470	298.332	20.21	0.4286	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put		161.05370	167.866	18.51	0.2830	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call		682.65370	660.366	18.51	0.7170	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put		787.73400	806.413	21.36	0.6963	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call		211.23400	200.813	21.36	0.3037	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put		337.28790	348.250	19.38	0.4523	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call		450.78790	432.650	19.38	0.5477	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		29.63910	30.490	17.08	0.0725	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		1,314.73910	1,286.490	17.08	0.9275	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		693.93720	672.673	18.50	0.6936	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		196.93720	204.773	18.50	0.3064	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		215.44930	223.747	18.60	0.3253	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		662.44930	641.647	18.60	0.6747	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,759.00600	1,729.355	18.07	0.9706	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		28.90220	26.888	25.61	0.0481	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,008.52460	2,034.069	24.40	0.9121	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		55.52460	51.969	24.40	0.0879	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		396.09030	381.138	19.73	0.4768	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		983.03720	957.637	17.74	0.8311	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		86.03720	89.737	17.74	0.1689	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		76.54790	79.784	17.66	0.1544	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		1,023.54790	997.684	17.66	0.8456	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		2,591.90220	2,618.988	25.61	0.9519	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		12.00600	11.455	18.07	0.0294	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		141.60660	147.923	18.16	0.2442	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		808.60660	785.823	18.16	0.7558	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		457.11270	471.056	19.68	0.5159	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		404.11270	388.956	19.68	0.4841	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		469.09030	483.238	19.73	0.5232	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		919.88660	939.624	21.28	0.7048	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		226.58660	217.124	21.28	0.2952	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		392.23250	377.993	19.80	0.4563	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		533.63250	548.493	19.80	0.5437	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		689.12390	668.349	18.48	0.6718	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		230.52390	238.850	18.48	0.3282	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		966.66010	942.051	17.75	0.8075	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		108.06010	112.551	17.75	0.1925	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put		808.17730	826.646	20.87	0.6642	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call		266.77730	256.146	20.87	0.3358	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		661.92430	678.565	20.13	0.5936	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		350.12430	337.665	20.13	0.4064	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		68.81620	72.013	17.39	0.1324	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		1,187.01620	1,161.113	17.39	0.8676	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		1,120.38080	1,141.432	21.67	0.7458	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		198.58080	190.532	21.67	0.2542	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			1,016.20500	991.749	17.63	0.8130	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			108.00500	112.649	17.63	0.1870	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			541.61910	556.765	19.65	0.5333	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			421.81910	407.765	19.65	0.4667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			786.26730	765.297	18.22	0.7026	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			212.16730	220.397	18.22	0.2974	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,881.37310	1,906.070	23.59	0.8699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			95.47310	90.970	23.59	0.1301	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			326.41970	315.109	20.43	0.3773	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			752.31970	770.209	20.43	0.6227	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,257.40900	1,279.341	22.02	0.7696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			181.50900	174.241	22.02	0.2304	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,045.47660	1,066.043	21.40	0.7181	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			229.57660	220.943	21.40	0.2819	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,061.35160	1,082.030	21.45	0.7224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			225.45160	216.930	21.45	0.2776	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			818.92480	797.452	18.12	0.7193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			194.82480	202.552	18.12	0.2807	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,307.88990	1,330.106	22.16	0.7802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			171.98990	165.006	22.16	0.2198	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,506.03860	1,529.240	22.72	0.8167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			140.13860	134.140	22.72	0.1833	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			944.15380	963.924	21.08	0.6888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			258.25380	248.824	21.08	0.3112	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			754.53680	734.076	18.31	0.6856	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			230.43680	239.177	18.31	0.3144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,487.09010	1,459.787	17.06	0.9277	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			32.99010	34.887	17.06	0.0723	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,239.89910	1,214.039	17.37	0.8744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			65.79910	69.139	17.37	0.1256	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			492.67330	507.140	19.42	0.5021	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			466.77330	452.040	19.42	0.4979	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			812.31980	790.947	18.14	0.7160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			198.21980	206.047	18.14	0.2840	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			282.29390	292.389	18.57	0.3590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			676.39390	657.289	18.57	0.6410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,842.73310	1,814.492	18.29	0.9585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			18.63310	19.592	18.29	0.0415	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,115.32260	1,090.449	17.54	0.8384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			91.22260	95.549	17.54	0.1616	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			436.37150	449.853	19.20	0.4689	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			510.47150	494.753	19.20	0.5311	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,530.86190	2,501.892	20.80	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			6.76190	6.992	20.80	0.0149	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			852.50400	830.539	18.02	0.7358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			178.40400	185.638	18.02	0.2642	0.00	0	1,867

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			1,384.59070	1,407.211	22.38	0.7953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			158.69070	152.111	22.38	0.2047	0.00	0	10,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,580.39520	2,551.400	20.98	0.9861	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			6.29520	6.500	20.98	0.0139	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			269.76760	279.549	18.51	0.3486	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			693.86760	674.449	18.51	0.6514	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			623.07120	639.410	19.95	0.5681	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			387.17120	374.310	19.95	0.4319	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			959.54580	979.451	21.13	0.6934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			253.64580	244.351	21.13	0.3066	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,147.93990	1,122.788	17.50	0.8485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			83.83990	87.888	17.50	0.1515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			261.60490	271.175	18.47	0.3417	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			705.70490	686.075	18.47	0.6583	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,106.66400	2,078.034	19.26	0.9720	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			12.56400	13.133	19.26	0.0280	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,156.16460	1,130.946	17.49	0.8509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			82.06460	86.046	17.49	0.1491	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,370.18930	1,343.490	17.20	0.9052	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			46.08930	48.590	17.20	0.0948	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,133.70360	1,154.877	21.66	0.7411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			207.80360	199.777	21.66	0.2589	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			975.02170	995.057	21.18	0.6980	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			249.12170	239.957	21.18	0.3020	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,679.55780	2,650.520	21.34	0.9880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			5.45780	5.620	21.34	0.0120	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			717.34290	734.840	20.30	0.6089	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			341.44290	329.740	20.30	0.3911	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,083.16470	1,058.580	17.59	0.8279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			99.06470	103.680	17.59	0.1721	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,758.97000	2,729.903	21.62	0.9893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			4.87000	5.003	21.62	0.0107	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,581.85980	1,554.233	17.32	0.9384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			27.75980	29.333	17.32	0.0616	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			97.05990	101.602	17.58	0.1695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,091.15990	1,066.502	17.58	0.8305	213,300.42	200	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			463.72950	477.730	19.29	0.4856	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			487.82950	472.630	19.29	0.5144	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			384.26450	396.691	19.00	0.4349	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			558.36450	541.591	19.00	0.5651	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,109.42300	1,130.433	21.59	0.7350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			213.52300	205.333	21.59	0.2650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			308.34530	319.074	18.69	0.3797	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			642.44530	623.974	18.69	0.6203	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			188.14550	195.674	18.08	0.2741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			832.24550	810.574	18.08	0.7259	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	14.62	Put			394.40220	407.043	19.04	0.4417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			548.50220	531.943	19.04	0.5583	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,038.00990	2,009.463	19.01	0.9690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			13.90990	14.563	19.01	0.0310	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,878.20620	2,849.104	22.05	0.9910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.10620	4.204	22.05	0.0090	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			389.31680	401.849	19.02	0.4383	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			553.41680	536.749	19.02	0.5617	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,027.30750	2,998.174	22.50	0.9930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.20750	3.274	22.50	0.0070	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			52.07500	54.838	17.26	0.1045	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,326.17500	1,299.738	17.26	0.8955	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,778.83340	2,749.760	21.69	0.9896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			4.73340	4.860	21.69	0.0104	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,155.78500	2,127.100	19.44	0.9740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			11.68500	12.200	19.44	0.0260	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			148.30120	154.584	17.82	0.2321	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			922.40120	899.484	17.82	0.7679	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,697.33860	1,669.405	17.75	0.9483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			23.23860	24.505	17.75	0.0517	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			616.55350	632.806	19.92	0.5651	0.00	0	30,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			390.65350	377.706	19.92	0.4349	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,402.24710	2,373.354	20.33	0.9819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			8.14710	8.454	20.33	0.0181	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			516.42780	531.263	19.52	0.5151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			450.52780	436.163	19.52	0.4849	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			101.09910	105.789	17.60	0.1748	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,075.19910	1,050.689	17.60	0.8252	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			20.05330	21.106	18.11	0.0447	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,794.15330	1,766.006	18.11	0.9553	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			29.02510	30.684	17.22	0.0644	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,553.12510	1,525.584	17.22	0.9356	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			546.85520	562.142	19.65	0.5310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			430.95520	417.042	19.65	0.4690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			9.68330	10.078	19.90	0.0215	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,283.78330	2,254.978	19.90	0.9785	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			135.30140	141.167	17.77	0.2171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			959.40140	936.067	17.77	0.7829	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,517.65400	2,544.025	24.92	0.9259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			51.75400	48.925	24.92	0.0741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,833.00860	1,804.786	18.25	0.9578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			18.90860	19.886	18.25	0.0422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			26.94780	28.465	17.39	0.0599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,601.04780	1,573.365	17.39	0.9401	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			366.89330	354.538	20.10	0.4141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			662.79330	679.639	20.10	0.5859	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,341.83870	1,364.238	22.26	0.7870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			165.93870	159.138	22.26	0.2130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,136.63800	3,107.490	22.70	0.9944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			2.53800	2.591	22.70	0.0056	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			363.61630	351.343	20.12	0.4112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			669.51630	686.443	20.12	0.5888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			360.36510	348.174	20.15	0.4083	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			676.26510	693.274	20.15	0.5917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,053.40560	1,074.026	21.42	0.7203	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			227.50560	218.926	21.42	0.2797	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			522.45020	537.375	19.55	0.5183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			446.55020	432.275	19.55	0.4817	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			723.73670	703.794	18.41	0.6686	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			249.63670	258.893	18.41	0.3314	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			997.21680	973.474	17.71	0.7975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			123.11680	128.574	17.71	0.2025	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			1,826.79670	1,851.304	23.47	0.8633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			100.89670	96.204	23.47	0.1367	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			670.64370	651.644	18.59	0.6376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			286.54370	296.744	18.59	0.3624	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			298.29560	287.743	20.68	0.3507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			824.19560	842.843	20.68	0.6493	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			290.82810	301.136	18.61	0.3659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			664.92810	646.036	18.61	0.6341	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			183.14910	175.833	22.00	0.2322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,249.04910	1,270.933	22.00	0.7678	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,558.81620	1,582.250	22.86	0.8252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			132.91620	127.150	22.86	0.1748	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			604.51260	586.787	18.82	0.5961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			340.41260	351.887	18.82	0.4039	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			492.28900	476.986	19.27	0.5177	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			458.18900	472.086	19.27	0.4823	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,102.57410	2,127.958	24.06	0.8934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			76.67410	72.858	24.06	0.1066	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			427.13560	413.313	19.67	0.4658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			553.03560	568.413	19.67	0.5342	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,479.80890	1,502.890	22.64	0.8123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			143.90890	137.790	22.64	0.1877	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,289.92770	2,315.799	24.45	0.9097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			64.02770	60.699	24.45	0.0903	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			312.04410	301.118	20.55	0.3638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			787.94410	806.218	20.55	0.6362	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			838.96100	817.191	18.06	0.7292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			184.86100	192.291	18.06	0.2708	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			875.95900	895.112	20.86	0.6670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			280.05900	270.012	20.86	0.3330	0.00	0	4,372

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	16.24	Put		1,594.22680	1,617.810	22.95	0.8306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		128.32680	122.710	22.95	0.1694	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		609.82350	591.989	18.80	0.5995	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		335.72350	347.089	18.80	0.4005	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,477.98010	1,450.718	17.07	0.9261	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		33.88010	35.818	17.07	0.0739	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		1,172.69700	1,147.344	17.46	0.8558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		78.59700	82.444	17.46	0.1442	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		760.80810	740.245	18.29	0.6890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		226.70810	235.345	18.29	0.3110	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		982.76890	1,002.864	21.21	0.7003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		246.86890	237.764	21.21	0.2997	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		1,745.68580	1,717.641	17.93	0.9519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		21.58580	22.741	17.93	0.0481	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		524.46940	508.436	19.14	0.5413	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		420.36940	433.536	19.14	0.4587	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		683.04200	700.134	20.18	0.5946	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		357.14200	345.034	20.18	0.4054	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,158.14470	1,179.475	21.73	0.7470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		202.24470	194.375	21.73	0.2530	0.00	0	135,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		1,018.51570	994.226	17.57	0.7926	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		132.71570	137.826	17.57	0.2074	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		833.78200	852.066	20.46	0.6401	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		319.58200	308.466	20.46	0.3599	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		450.37820	436.113	19.49	0.4718	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		564.57820	579.713	19.49	0.5282	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		746.83680	726.705	18.25	0.6675	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		261.03680	270.305	18.25	0.3325	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,524.87400	1,497.153	16.91	0.9239	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		37.07400	38.753	16.91	0.0761	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		430.11750	442.458	18.94	0.4515	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		557.91750	540.858	18.94	0.5485	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		32.04980	33.498	17.25	0.0661	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,619.84980	1,591.898	17.25	0.9339	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		478.76720	491.870	19.11	0.4805	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		516.56720	500.270	19.11	0.5195	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		248.89390	256.449	17.81	0.3084	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		836.19390	814.049	17.81	0.6916	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		817.62300	795.762	17.87	0.6822	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		260.32300	268.162	17.87	0.3178	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,220.68900	2,246.046	23.58	0.8788	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		97.98900	93.646	23.58	0.1212	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		467.53480	452.580	19.29	0.4643	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		620.23480	634.980	19.29	0.5357	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,836.69030	1,808.002	17.61	0.9436	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		29.39030	30.402	17.61	0.0564	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			124.76920	128.922	17.23	0.1884	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,132.06920	1,106.522	17.23	0.8116	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,832.58100	2,859.373	24.81	0.9232	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			59.88100	56.973	24.81	0.0768	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			26.67380	27.540	17.88	0.0505	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,937.87380	1,908.940	17.88	0.9495	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			25.37900	25.883	18.13	0.0437	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,207.77900	2,177.983	18.13	0.9563	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			44.65670	45.639	17.28	0.0702	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,960.05670	1,930.639	17.28	0.9298	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			369.41190	377.358	17.89	0.3575	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			856.71190	834.258	17.89	0.6425	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,915.92810	1,886.558	17.18	0.9245	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			48.62810	49.658	17.18	0.0755	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			931.58490	908.032	17.65	0.6779	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			314.28490	321.132	17.65	0.3221	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			782.99620	797.492	19.35	0.5513	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			520.29620	504.392	19.35	0.4487	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			36.02120	36.855	17.55	0.0575	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,113.32120	2,083.755	17.55	0.9425	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			783.20830	797.151	19.20	0.5340	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			575.50830	558.851	19.20	0.4660	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			51.61090	52.401	17.06	0.0718	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,142.71090	2,112.701	17.06	0.9282	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,986.92250	1,957.042	16.91	0.9113	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			65.82250	66.742	16.91	0.0887	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,026.82610	1,002.241	17.54	0.6768	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			355.72610	361.941	17.54	0.3232	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			914.68530	929.393	19.44	0.5592	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			565.78530	549.693	19.44	0.4408	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			477.92960	486.375	18.04	0.3892	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			879.02960	856.675	18.04	0.6108	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,166.88410	3,136.441	17.53	0.9819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			11.28410	11.741	17.53	0.0181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,911.53480	2,881.904	17.15	0.9741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			15.93480	17.204	17.15	0.0259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,464.24360	3,433.620	18.43	0.9865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			8.64360	8.920	18.43	0.0135	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,628.23440	4,597.337	21.57	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.63440	2.636	21.57	0.0039	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,208.97650	1,182.261	17.21	0.7224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			303.37650	307.561	17.21	0.2776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,812.50650	1,781.750	16.58	0.8740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			106.90650	107.050	16.58	0.1260	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			947.79270	925.423	17.94	0.6193	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			492.19270	500.723	17.94	0.3807	0.00	0	10,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,452.70420	1,424.104	16.83	0.7963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			197.10420	199.404	16.83	0.2037	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			791.34290	771.510	18.53	0.5451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			665.74290	676.810	18.53	0.4549	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,317.88900	1,336.163	20.31	0.6422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			463.48900	450.863	20.31	0.3578	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			831.42230	810.892	18.37	0.5649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			615.82230	626.192	18.37	0.4351	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			787.00720	767.249	18.55	0.5429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			671.40720	682.549	18.55	0.4571	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,769.18840	1,790.455	21.39	0.7227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			344.78840	335.156	21.39	0.2773	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,309.92200	2,333.551	22.36	0.7937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			245.52200	238.251	22.36	0.2063	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,379.86740	2,403.815	22.49	0.8012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			235.46740	228.515	22.49	0.1988	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,467.51420	1,438.821	16.81	0.8003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			191.91420	194.121	16.81	0.1997	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,215.52820	1,188.750	17.20	0.7246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			299.92820	304.050	17.20	0.2754	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,195.09100	3,222.828	23.93	0.8667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			150.69100	147.529	23.93	0.1333	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,387.22220	1,359.056	16.93	0.7780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			221.62220	224.356	16.93	0.2220	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			674.70620	657.140	19.05	0.4836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			839.10620	852.440	19.05	0.5164	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			649.25000	632.204	19.18	0.4695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			883.65000	897.504	19.18	0.5305	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,494.50860	2,518.952	22.68	0.8127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			220.10860	213.652	22.68	0.1873	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,257.78540	2,281.165	22.27	0.7879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			253.38540	245.865	22.27	0.2121	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			671.00860	653.515	19.07	0.4816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			845.40860	858.815	19.07	0.5184	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,575.83090	3,604.343	24.89	0.8842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			131.43090	129.043	24.89	0.1158	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,934.63450	1,956.278	21.70	0.7471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			310.23450	300.978	21.70	0.2529	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			705.03960	686.862	18.91	0.5001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			789.43960	802.162	18.91	0.4999	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,266.45430	2,289.877	22.29	0.7889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			252.05430	244.577	22.29	0.2111	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,566.00990	1,536.760	16.67	0.8253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			160.40990	162.060	16.67	0.1747	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,986.68920	1,956.484	16.68	0.8994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			81.08920	81.784	16.68	0.1006	0.00	0	1,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,437.99010	1,409.481	16.86	0.7923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			202.39010	204.781	16.86	0.2077	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,092.25580	1,108.359	19.74	0.5895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			547.85580	533.059	19.74	0.4105	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,898.89560	1,868.437	16.63	0.8872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			93.29560	93.737	16.63	0.1128	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,556.71630	2,581.413	22.79	0.8186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			212.31630	206.113	22.79	0.1814	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,527.67460	1,498.629	16.73	0.8158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			172.07460	173.929	16.73	0.1842	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			873.41280	852.191	18.21	0.5851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			567.81280	577.491	18.21	0.4149	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,703.50280	1,724.388	21.24	0.7126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			359.10280	349.088	21.24	0.2874	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,744.47630	1,713.448	16.54	0.8627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			118.87630	118.748	16.54	0.1373	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,106.31330	1,122.554	19.77	0.5931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			541.91330	527.254	19.77	0.4069	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,604.90030	1,575.457	16.62	0.8345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			149.30030	150.757	16.62	0.1655	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			0.00000	771.427	18.82	0.4894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			0.00000	706.127	18.82	0.5106	70,612.72	100	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			1,113.71820	1,089.145	17.41	0.6886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			358.11820	364.445	17.41	0.3114	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			682.16340	664.447	19.02	0.4877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			826.56340	839.747	19.02	0.5123	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			607.86390	591.710	19.40	0.4459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			962.26390	977.010	19.40	0.5541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			800.08710	780.099	18.50	0.5494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			654.48710	665.399	18.50	0.4506	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,333.00530	1,351.396	20.35	0.6454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			458.60530	446.096	20.35	0.3546	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			604.54080	588.458	19.41	0.4440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			968.94080	983.758	19.41	0.5560	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			601.23660	585.228	19.43	0.4421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			975.63660	990.528	19.43	0.5579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			482.53110	490.913	17.91	0.3761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			958.13110	935.613	17.91	0.6239	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,248.33310	2,218.629	16.82	0.9295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			52.73310	53.929	16.82	0.0705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			138.74940	140.011	16.56	0.1565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,644.34940	1,614.711	16.56	0.8435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			741.13200	753.242	18.76	0.4830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			736.73200	717.942	18.76	0.5170	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			890.09010	904.024	19.20	0.5325	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			645.69010	628.724	19.20	0.4675	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	11.74	Call			3,226.29590	3,195.811	17.71	0.9829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			10.69590	11.111	17.71	0.0171	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,057.42010	1,073.169	19.65	0.5804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			563.02010	547.869	19.65	0.4196	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			400.20860	407.253	17.59	0.3345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,055.80860	1,031.953	17.59	0.6655	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,416.08890	1,387.726	16.89	0.7862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			210.48890	213.026	16.89	0.2138	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,518.64290	2,489.126	16.95	0.9522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			33.04290	34.426	16.95	0.0478	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,337.61960	1,309.817	17.01	0.7634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			242.01960	245.117	17.01	0.2366	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,636.40380	1,606.816	16.57	0.8418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			140.80380	142.116	16.57	0.1582	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,309.80390	1,282.219	17.05	0.7550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			254.20390	257.519	17.05	0.2450	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			870.82200	884.528	19.14	0.5265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			656.42200	639.228	19.14	0.4735	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,120.43920	1,136.818	19.81	0.5967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			536.03920	521.518	19.81	0.4033	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			979.11960	956.301	17.84	0.6331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			463.51960	471.601	17.84	0.3669	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,031.08230	2,000.989	16.70	0.9052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			75.48230	76.289	16.70	0.0948	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,480.92470	2,451.398	16.93	0.9495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			35.32470	36.698	16.93	0.0505	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,241.97200	1,214.957	17.16	0.7334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			286.37200	290.257	17.16	0.2666	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,067.18100	1,043.180	17.55	0.6701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			391.58100	398.480	17.55	0.3299	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,362.33650	2,386.205	22.46	0.7993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			237.93650	230.905	22.46	0.2007	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,064.35290	1,080.174	19.67	0.5822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			559.95290	544.874	19.67	0.4178	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,371.09690	2,395.007	22.47	0.8002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			236.69690	229.707	22.47	0.1998	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,120.79990	2,090.897	16.75	0.9159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			65.19990	66.197	16.75	0.0841	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,378.69110	1,397.424	20.46	0.6548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			444.29110	432.124	20.46	0.3452	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,736.14900	2,761.525	23.09	0.8345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			191.74900	186.225	23.09	0.1655	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			932.46640	910.330	18.00	0.6124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			506.86640	515.630	18.00	0.3876	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,206.59060	1,223.814	20.03	0.6176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			502.19060	488.514	20.03	0.3824	0.00	0	139,342

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,951.31330	1,973.055	21.73	0.7494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			306.91330	297.755	21.73	0.2506	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			795.70540	775.793	18.51	0.5472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			660.10540	671.093	18.51	0.4528	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,566.30630	1,586.342	20.92	0.6899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			391.90630	381.042	20.92	0.3101	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,102.76040	2,072.824	16.74	0.9138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			67.16040	68.124	16.74	0.0862	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,027.83640	1,004.349	17.68	0.6539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			422.23640	429.649	17.68	0.3461	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,463.74520	1,483.092	20.67	0.6713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			419.34520	407.792	20.67	0.3287	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,925.09050	1,894.712	16.64	0.8910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			89.49050	90.012	16.64	0.1090	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			917.36920	895.459	18.05	0.6055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			521.76920	530.759	18.05	0.3945	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,719.22380	1,688.087	16.53	0.8583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			123.62380	123.387	16.53	0.1417	0.00	0	134,750
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			1,270.42780	1,243.399	17.17	0.7320	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			297.52780	301.499	17.17	0.2680	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			22.09370	22.399	16.69	0.0325	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,784.99370	2,754.299	16.69	0.9675	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			593.01230	602.504	18.23	0.4160	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			899.81230	878.204	18.23	0.5840	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,119.58520	1,094.973	17.48	0.6773	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			392.78520	399.273	17.48	0.3227	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,056.14370	1,071.071	19.56	0.5687	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			602.94370	586.771	19.56	0.4313	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			80.97390	82.260	16.61	0.0984	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,057.77390	2,027.960	16.61	0.9016	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			88.94480	90.167	16.55	0.1053	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,023.34480	1,993.467	16.55	0.8947	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,216.46830	1,190.579	17.38	0.6793	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			428.06830	433.479	17.38	0.3207	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,209.44640	1,225.060	19.69	0.5779	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			637.84640	622.160	19.69	0.4221	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,131.98700	2,103.066	16.24	0.8947	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			93.58700	95.966	16.24	0.1053	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			185.34610	186.805	16.58	0.1768	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,733.74610	1,703.905	16.58	0.8232	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			721.01590	731.805	18.41	0.4403	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			919.41590	898.905	18.41	0.5597	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			82.57610	85.007	16.18	0.0956	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,200.97610	2,172.107	16.18	0.9044	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,307.61880	1,282.201	17.37	0.6815	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			459.41880	465.101	17.37	0.3185	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	31/05/2019	Foreign Exchange Option	15.79	Put			1,360.78150	1,377.306	19.86	0.5858	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			668.98150	654.406	19.86	0.4142	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			128.52200	132.060	16.09	0.1291	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,086.72200	2,059.160	16.09	0.8709	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,201.78650	2,174.173	15.91	0.8901	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			103.58650	107.073	15.91	0.1099	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			850.14920	862.286	18.64	0.4602	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			938.34920	919.386	18.64	0.5398	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			18.81080	20.773	14.69	0.0291	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,982.81080	2,953.673	14.69	0.9709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,146.12350	1,124.997	17.96	0.6124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			650.82350	660.897	17.96	0.3876	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,279.07190	1,255.403	17.52	0.6605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			523.77190	531.303	17.52	0.3395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,251.68250	1,229.203	17.60	0.6511	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,522.66380	1,540.453	20.15	0.6063	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			647.96380	634.553	20.15	0.3937	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,273.43600	1,250.117	17.54	0.6586	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			528.13600	536.017	17.54	0.3414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,284.72820	1,260.706	17.50	0.6623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			335.19330	339.510	16.99	0.2512	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,252.03820	1,267.681	19.56	0.5529	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			757.33820	741.781	19.56	0.4471	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,138.22680	3,163.321	22.93	0.7965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			303.52680	297.421	22.93	0.2035	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			546.38250	555.103	17.60	0.3489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			669.22870	655.401	20.02	0.4044	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,614.04540	1,586.919	16.94	0.7576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			318.74540	322.819	16.94	0.2424	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			2,233.73930	2,203.905	15.69	0.8895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			108.43930	109.805	15.69	0.1105	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,580.49330	1,553.610	16.99	0.7488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			155.50800	157.796	16.09	0.1450	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			753.10420	764.408	18.28	0.4219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,058.40420	1,038.508	18.28	0.5781	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			369.64480	374.453	17.10	0.2688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,514.94480	1,488.553	17.10	0.7312	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,463.92870	1,481.301	20.02	0.5956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,127.81280	2,098.449	15.91	0.8713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,446.27300	2,415.730	15.27	0.9206	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			70.97300	71.630	15.27	0.0794	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,204.44150	1,219.703	19.45	0.5424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			779.74150	763.803	19.45	0.4576	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,040.80800	2,011.896	16.09	0.8550	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.31160	8.901	18.88	0.0106	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,872.45290	2,841.213	14.48	0.9637	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			27.15290	27.113	14.48	0.0363	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,250.32320	2,220.423	15.66	0.8922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			105.02320	106.323	15.66	0.1078	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			132.51280	134.349	15.91	0.1287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			625.12100	634.871	17.88	0.3785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,170.42100	1,148.971	17.88	0.6215	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,377.66380	1,394.262	19.83	0.5790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			702.96380	688.362	19.83	0.4210	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,444.61160	4,413.001	18.88	0.9894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			519.42820	526.606	17.50	0.3377	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			703.32430	713.788	18.09	0.4024	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,120.12430	1,099.488	18.09	0.5976	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,495.85640	2,518.185	21.89	0.7355	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			412.65640	403.885	21.89	0.2645	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			970.11410	983.998	18.83	0.4764	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			952.41410	935.198	18.83	0.5236	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,386.75040	1,362.686	17.36	0.6837	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			484.45040	491.486	17.36	0.3163	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,500.37370	1,518.561	20.02	0.5929	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			692.67370	679.761	20.02	0.4071	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			113.04440	114.822	15.60	0.1123	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,265.34440	2,236.022	15.60	0.8877	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			151.79130	153.725	15.89	0.1393	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,119.89130	2,090.725	15.89	0.8607	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,865.67460	1,885.963	20.74	0.6485	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			587.57460	576.763	20.74	0.3515	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,929.71570	1,901.696	16.37	0.8196	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			217.81570	220.896	16.37	0.1804	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,649.64670	1,668.645	20.17	0.5976	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			726.14670	713.545	20.17	0.4024	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			120.04080	121.269	15.22	0.1136	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,336.54080	2,306.169	15.22	0.8864	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,100.54510	1,115.404	19.01	0.4898	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			977.04510	960.304	19.01	0.5102	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,478.89100	1,455.493	17.38	0.6865	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			512.39100	520.593	17.38	0.3135	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			174.58150	176.830	15.77	0.1491	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,152.98150	2,123.630	15.77	0.8509	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,811.98510	1,831.935	20.42	0.6152	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			703.88510	691.935	20.42	0.3848	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			623.39100	633.084	17.62	0.3499	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,385.29100	1,363.085	17.62	0.6501	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,562.19330	1,537.742	17.39	0.6892	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			537.09330	545.042	17.39	0.3108	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,803.70470	1,823.670	20.34	0.6043	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			748.80470	736.370	20.34	0.3957	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	30/08/2019	Foreign Exchange Option	13.00	Put			127.53280	127.526	14.96	0.1148	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,402.63280	2,370.226	14.96	0.8852	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,235.33560	1,251.519	19.21	0.5038	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			990.43560	974.219	19.21	0.4962	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			199.68470	201.463	15.69	0.1584	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,190.68470	2,159.963	15.69	0.8416	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,067.17730	4,095.894	24.13	0.8006	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			353.97730	350.194	24.13	0.1994	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,573.89970	4,540.690	17.58	0.9844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			15.59970	15.190	17.58	0.0156	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,859.25950	2,829.115	13.83	0.9417	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			50.95950	53.615	13.83	0.0583	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,478.28310	1,496.514	19.63	0.5425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			916.58310	902.014	19.63	0.4575	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,263.89680	1,280.503	19.20	0.5014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,022.19680	1,006.003	19.20	0.4986	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,777.70430	1,751.924	17.11	0.7336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			439.40430	446.424	17.11	0.2664	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,513.83470	2,537.148	21.46	0.6836	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			592.13470	582.648	21.46	0.3164	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,630.47840	1,606.326	17.35	0.6969	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			532.17840	540.826	17.35	0.3031	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,032.46260	3,057.287	22.23	0.7319	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			490.76260	482.787	22.23	0.2681	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,357.40660	1,336.672	17.95	0.6181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			769.10660	781.172	17.95	0.3819	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,575.90060	3,601.952	23.07	0.7709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			414.20060	407.452	23.07	0.2291	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,018.69180	1,002.546	19.22	0.4973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,270.39180	1,287.046	19.22	0.5027	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,101.09560	3,126.093	22.33	0.7375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			479.39560	471.593	22.33	0.2625	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,083.90410	1,066.808	18.97	0.5217	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,155.60410	1,171.308	18.97	0.4783	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,854.05880	2,878.406	21.97	0.7166	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			522.35880	513.906	21.97	0.2834	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,560.74220	1,537.438	17.47	0.6784	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			582.44220	591.938	17.47	0.3216	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,361.63760	4,388.995	24.58	0.8082	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			349.93760	344.496	24.58	0.1918	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,722.03620	3,748.364	23.35	0.7788	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			400.33620	393.864	23.35	0.2212	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,702.79750	1,677.819	17.23	0.7153	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			484.49750	492.319	17.23	0.2847	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,672.35020	1,647.710	17.28	0.7077	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			504.05020	512.210	17.28	0.2923	0.00	0	141,127

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	18.67	Put			3,758.71330	3,785.109	23.42	0.7807	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			397.01330	390.609	23.42	0.2193	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,816.13450	1,789.965	17.05	0.7426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			417.83450	424.465	17.05	0.2574	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,106.89360	2,079.270	16.18	0.8128	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			258.59360	263.770	16.18	0.1872	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,120.39480	2,092.735	16.13	0.8160	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			252.09480	257.235	16.13	0.1840	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,414.11650	3,439.834	22.78	0.7610	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			432.41650	425.334	22.78	0.2390	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,113.63220	2,085.991	16.15	0.8144	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			255.33220	260.491	16.15	0.1856	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,475.15570	2,444.345	15.01	0.8804	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,012.29720	996.286	19.34	0.4870	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,644.36640	1,619.760	17.38	0.6921	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			558.66640	567.259	17.38	0.3079	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			776.67780	764.321	20.45	0.3922	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,940.97780	1,961.820	20.45	0.6078	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			139.45570	141.845	15.01	0.1196	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,356.59720	1,373.786	19.34	0.5130	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			225.63880	230.925	15.85	0.1681	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,235.23880	2,207.325	15.85	0.8319	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,730.51740	1,705.663	17.43	0.6951	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			580.41740	590.463	17.43	0.3049	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,104.05880	2,126.306	20.69	0.6125	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			804.15880	791.506	20.69	0.3875	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			256.64520	265.129	16.01	0.1791	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,266.74520	2,240.329	16.01	0.8209	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,550.96350	2,521.866	15.10	0.8761	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			150.86350	156.666	15.10	0.1239	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,501.93970	1,520.825	19.60	0.5239	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,032.03970	1,016.025	19.60	0.4761	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,242.43210	2,266.946	20.91	0.6142	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			836.13210	823.246	20.91	0.3858	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			165.08260	170.696	15.20	0.1275	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,628.78260	2,596.996	15.20	0.8725	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,626.07360	1,647.250	19.85	0.5303	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,059.77360	1,043.550	19.85	0.4697	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,812.70850	1,786.829	17.48	0.6981	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			599.00850	610.529	17.48	0.3019	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			288.94160	296.325	16.12	0.1871	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,319.24160	2,288.925	16.12	0.8129	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,649.74540	3,609.846	14.66	0.9583	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			45.34540	44.046	14.66	0.0417	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,205.08900	2,176.897	16.61	0.7813	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			370.68900	381.097	16.61	0.2187	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	13/12/2019	Foreign Exchange Option	15.80	Call			1,171.64940	1,154.134	19.58	0.5008	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,483.85110	1,504.985	19.59	0.5003	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,164.87130	1,147.449	19.60	0.4986	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,490.47130	1,511.649	19.60	0.5014	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,477.24940	1,498.334	19.58	0.4992	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,645.73450	2,672.771	21.52	0.6506	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			760.13450	748.571	21.52	0.3494	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,960.33960	4,994.403	25.39	0.7882	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			454.73960	450.203	25.39	0.2118	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,168.25110	1,150.785	19.59	0.4997	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,900.32780	1,873.876	17.51	0.7016	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			616.42780	630.076	17.51	0.2984	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,386.84850	2,413.481	21.10	0.6155	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			870.74850	857.281	21.10	0.3845	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			182.38640	186.953	15.34	0.1314	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,716.28640	2,680.753	15.34	0.8686	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,763.77870	1,787.045	20.07	0.5370	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,087.67870	1,070.845	20.07	0.4630	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			321.40720	330.314	16.29	0.1951	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,369.70720	2,338.314	16.29	0.8049	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			352.95820	363.155	16.44	0.2022	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,414.85820	2,382.255	16.44	0.7978	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			382.74390	396.249	16.56	0.2085	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,462.64390	2,430.749	16.56	0.7915	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,482.49780	1,461.325	19.40	0.5499	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,401.89780	1,427.325	19.40	0.4501	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,478.92290	1,457.808	19.42	0.5488	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,408.32290	1,433.808	19.42	0.4512	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,486.09190	1,464.847	19.39	0.5510	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,395.49190	1,420.847	19.39	0.4490	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			415.63060	428.352	16.67	0.2140	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,513.53060	2,478.252	16.67	0.7860	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			446.17440	459.303	16.77	0.2193	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,553.37440	2,516.103	16.77	0.7807	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			478.64470	494.475	16.90	0.2241	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,610.34470	2,572.975	16.90	0.7759	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,880.76440	1,852.344	18.80	0.6166	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,167.06440	1,192.744	18.80	0.3834	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,889.32040	1,860.764	18.77	0.6187	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,155.62040	1,181.164	18.77	0.3813	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,885.03610	1,856.548	18.78	0.6176	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,161.33610	1,186.948	18.78	0.3824	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,293.51150	1,321.521	19.03	0.3938	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,918.11150	1,888.021	19.03	0.6062	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,050.89900	2,018.023	18.99	0.6181	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,290.99900	1,320.323	18.99	0.3819	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	14/09/2020	Foreign Exchange Option	15.35	Call			2,046.67180	2,013.876	19.00	0.6172	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,296.77180	1,326.176	19.00	0.3828	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,042.45600	2,009.740	19.01	0.6162	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,302.55600	1,332.040	19.01	0.3838	0.00	0	0
Total \$ / R Option												283,913.14	300	9,084,826
Total \$ / R												751,600,483.64	51,245	10,180,316
\$ / R MAXI On	14/12/2018	Foreign Exchange Future		14.74490				14.77410			0.0000	88,469.40	6	335
\$ / R MAXI On	18/03/2019	Foreign Exchange Future		14.92470				14.95560			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		15.09410				15.12530			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future		15.27550				15.30830			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future		15.45580				15.49440			0.0000	0.00	0	0
Total \$ / R MAXI Future												88,469.40	6	345
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put				110,942.30370	113,043.246	21.59	0.7350	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call				21,352.30370	20,533.246	21.59	0.2650	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				32,641.96850	31,510.893	20.43	0.3773	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				75,231.96850	77,020.893	20.43	0.6227	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				32,349.28330	31,226.027	20.45	0.3746	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				75,939.28330	77,736.027	20.45	0.6254	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				32,937.01530	31,798.318	20.40	0.3800	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				74,527.01530	76,308.318	20.40	0.6200	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				29,650.13680	30,056.449	17.19	0.2732	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				121,552.82330	118,875.029	17.20	0.7246	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				29,992.82330	30,405.029	17.20	0.2754	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				122,869.91820	120,180.373	17.18	0.7290	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				29,309.91820	29,710.373	17.18	0.2710	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				122,210.13680	119,526.449	17.19	0.7268	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				127,907.18950	125,540.258	17.52	0.6605	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				52,377.18950	53,130.258	17.52	0.3395	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				127,343.60400	125,011.655	17.54	0.6586	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				52,813.60400	53,601.655	17.54	0.3414	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				128,472.81790	126,070.583	17.50	0.6623	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				51,942.81790	52,660.583	17.50	0.3377	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				137,151.33480	135,060.987	17.91	0.6227	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				75,321.33480	76,510.987	17.91	0.3773	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				136,679.14880	134,594.236	17.92	0.6212	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				75,849.14880	77,044.235	17.92	0.3788	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				136,208.73860	134,129.818	17.94	0.6196	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				76,378.73860	77,579.818	17.94	0.3804	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				199,318.61910	196,589.591	17.23	0.7322	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				50,878.61910	52,009.591	17.23	0.2678	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				198,709.40590	195,985.238	17.25	0.7309	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				51,269.40590	52,405.238	17.25	0.2691	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				198,101.88870	195,382.025	17.26	0.7295	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	13/12/2019	Foreign Exchange Option		14.03	Put			51,661.88870	52,802.025	17.26	0.2705	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												88,469.40	6	345
£ / R	On 15/10/2018	Foreign Exchange Future				19.34790		19.35450			0.0000	0.00	0	48
£ / R	On 30/11/2018	Foreign Exchange Future				19.38240		19.46000			0.0000	251,971.20	13	13
£ / R	On 14/12/2018	Foreign Exchange Future				19.54210		19.56020			0.0000	5,706,293.20	292	439,603
£ / R	On 18/03/2019	Foreign Exchange Future				19.87840		19.89870			0.0000	0.00	0	6,644
£ / R	On 14/06/2019	Foreign Exchange Future				20.19320		20.21400			0.0000	0.00	0	5,856
£ / R	On 16/09/2019	Foreign Exchange Future				20.53670		20.56070			0.0000	0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future				20.87760		20.91110			0.0000	0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future				21.25250		21.29940			0.0000	0.00	0	0
Total £ / R Future												5,958,264.40	305	462,527
£ / R	On 15/10/2018	Foreign Exchange Option		19.08	Put			72.49500	59.057	19.72	0.2464	0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option		19.08	Call			346.99500	326.957	19.72	0.7536	0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Put			0.00000	563.936	18.28	0.5101	0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Call			0.00000	486.336	18.28	0.4899	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Put			468.09920	472.018	18.04	0.4196	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Call			728.29920	714.118	18.04	0.5804	0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Put			1,625.54940	1,638.058	19.86	0.7949	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Call			185.74940	180.158	19.86	0.2051	0.00	0	400
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			1,553.27160	1,534.065	17.70	0.8546	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			113.07160	111.965	17.70	0.1454	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			1,544.89800	1,525.710	17.70	0.8529	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			114.69800	113.610	17.70	0.1471	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			1,561.66510	1,542.439	17.70	0.8563	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			111.46510	110.339	17.70	0.1437	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Put			1,980.53340	1,993.012	19.00	0.7062	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Call			439.23340	431.412	19.00	0.2938	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Put			987.69260	993.861	17.81	0.4974	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Call			886.39260	872.261	17.81	0.5026	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			1,890.22270	1,868.575	17.34	0.7815	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			301.52270	300.175	17.34	0.2185	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			1,905.31050	1,883.618	17.34	0.7843	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put			296.61050	295.218	17.34	0.2157	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Call			2,130.48570	2,108.253	17.38	0.8226	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Put			231.78570	229.853	17.38	0.1774	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			1,897.75920	1,876.089	17.34	0.7829	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			299.05920	297.689	17.34	0.2171	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Call			2,091.21540	2,073.273	17.69	0.7348	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Put			507.21540	510.073	17.69	0.2652	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Call			2,084.32360	2,066.422	17.69	0.7336	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.64	Put			510.32360	513.222	17.69	0.2664	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.62	Call			2,098.11470	2,080.137	17.69	0.7361	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	18.62	Put			504.11470	506.937	17.69	0.2639	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,393.71980	2,379.544	17.97	0.7214	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			663.01980	672.844	17.97	0.2786	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,406.92550	2,392.649	17.97	0.7235	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			656.22550	665.949	17.97	0.2765	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,400.32030	2,386.088	17.97	0.7224	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			659.62030	669.388	17.97	0.2776	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			2,139.02280	2,124.511	18.52	0.6262	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,197.92280	1,216.911	18.52	0.3738	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			2,149.30530	2,134.702	18.51	0.6282	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,188.20530	1,207.102	18.51	0.3718	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			2,144.15450	2,129.597	18.51	0.6272	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,193.05450	1,211.997	18.51	0.3728	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,397.39430	1,421.644	18.85	0.3751	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,401.79950	2,379.193	18.85	0.6240	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,402.39950	1,426.693	18.85	0.3760	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,396.81390	2,374.251	18.86	0.6232	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,407.41390	1,431.751	18.86	0.3768	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,406.79430	2,384.144	18.85	0.6249	0.00	0	0
Total £ / R Option												0.00	0	2,100
Total £ / R												5,958,264.40	305	464,627
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13190		0.13166			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13464		0.13439			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13721		0.13695			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,204.43930	1,222.339	16.28	0.9224	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			38.23930	32.339	16.28	0.0776	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			537.75670	544.377	20.25	0.5845	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			371.55670	354.377	20.25	0.4155	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,177.96970	2,201.081	22.31	0.9767	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			11.76970	11.082	22.31	0.0233	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,689.24950	1,707.516	22.86	0.7997	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			250.04950	243.716	22.86	0.2003	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,039.77940	1,052.103	23.03	0.6206	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			600.57940	588.303	23.03	0.3794	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,514.89660	2,537.290	22.69	0.9235	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			75.69660	73.490	22.69	0.0765	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,238.18660	1,248.347	19.19	0.6633	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			542.68660	526.947	19.19	0.3367	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			824.95550	831.405	21.27	0.4889	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,129.45550	1,110.005	21.27	0.5111	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,857.00830	1,874.842	16.73	0.8519	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			161.50830	153.442	16.73	0.1481	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												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	15/10/2018	Foreign Exchange Future			16.93180		16.90720			0.0000	575,681.20	34	0
€ / R	On	30/11/2018	Foreign Exchange Future			16.98670		17.04200			0.0000	628,507.90	37	37
€ / R	On	14/12/2018	Foreign Exchange Future			17.13480		17.12170			0.0000	39,495,714.00	2,305	108,169
€ / R	On	18/03/2019	Foreign Exchange Future			17.49590		17.48210			0.0000	0.00	0	36,666
€ / R	On	14/06/2019	Foreign Exchange Future			17.83720		17.82280			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.08130		18.06730			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.21280		18.20020			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.53270		18.52750			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.96760		18.97530			0.0000	0.00	0	0
Total € / R Future												40,699,903.10	2,376	156,962
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			783.39300	755.935	24.11	0.9555	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			10.59300	7.735	24.11	0.0445	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			0.00000	474.627	17.82	0.5058	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			0.00000	421.327	17.82	0.4942	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			269.38850	272.280	19.46	0.3150	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,027.68850	1,017.480	19.46	0.6850	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			267.10660	269.964	19.48	0.3128	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,035.40660	1,025.164	19.48	0.6872	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			264.84680	267.667	19.50	0.3106	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,043.14680	1,032.867	19.50	0.6894	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			868.00800	873.470	17.24	0.5559	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			715.90800	707.570	17.24	0.4441	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,444.74290	2,431.806	20.75	0.7830	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,999.70600	2,011.246	15.73	0.8770	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			117.60600	115.346	15.73	0.1230	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,567.12910	1,576.998	15.87	0.7953	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			225.02910	221.098	15.87	0.2047	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,559.78200	1,569.616	15.88	0.7935	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			276.84290	277.706	20.75	0.2170	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			190.06200	186.586	15.76	0.1804	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			227.68200	223.716	15.88	0.2065	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,574.49710	1,584.400	15.86	0.7970	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			222.39710	218.500	15.86	0.2030	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,672.16200	1,682.486	15.76	0.8196	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,478.21820	1,486.018	16.25	0.6860	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			525.41820	518.818	16.25	0.3140	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,472.25270	1,480.034	16.26	0.6844	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			529.45270	522.834	16.26	0.3156	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,484.19680	1,492.020	16.25	0.6876	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			521.39680	514.820	16.25	0.3124	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			278.72040	274.731	15.67	0.1815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,316.02040	2,326.031	15.67	0.8185	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,282.41790	2,269.999	19.48	0.6466	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			699.71790	701.299	19.48	0.3534	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,157.69000	2,167.324	15.71	0.7931	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			330.39000	326.024	15.71	0.2069	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,657.94820	1,665.072	16.27	0.6858	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			600.64820	593.772	16.27	0.3142	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			980.02470	970.766	17.04	0.4083	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,405.87230	1,409.192	17.05	0.5903	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			985.67230	976.392	17.05	0.4097	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,401.53490	1,404.834	17.06	0.5890	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			991.33490	982.034	17.06	0.4110	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,410.22470	1,413.566	17.04	0.5917	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,620.91660	1,623.806	17.15	0.5964	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,113.41660	1,111.106	17.15	0.4036	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,616.65440	1,619.529	17.16	0.5952	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,119.15440	1,116.829	17.16	0.4048	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,625.19200	1,628.089	17.14	0.5975	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,107.69200	1,105.389	17.14	0.4025	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,820.89770	1,821.831	17.45	0.5926	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,305.59770	1,314.231	17.45	0.4074	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,816.79460	1,817.738	17.46	0.5916	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,311.49460	1,320.138	17.46	0.4084	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,825.02120	1,825.936	17.44	0.5937	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,299.72120	1,308.336	17.44	0.4063	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												40,699,903.10	2,376	252,598
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.48950		10.49600			0.0000	0.00	0	36,597
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.63080		10.63830			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.76930		10.77690			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.92050		10.92980			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			11.07230		11.08400			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.23650		11.26020			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	41,946
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,031.00890	1,033.884	17.63	0.8821	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			46.16870	42.585	17.66	0.1160	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,040.16870	1,043.085	17.66	0.8840	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			47.86380	44.199	17.60	0.1199	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,021.86380	1,024.699	17.60	0.8801	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			47.00890	43.384	17.63	0.1179	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			269.89580	265.966	14.03	0.3723	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			542.60330	531.183	14.04	0.6236	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			274.30330	270.383	14.04	0.3764	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	18/03/2019	Foreign Exchange Option	10.35	Call			553.83030	542.393	14.02	0.6317	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			265.53030	261.593	14.02	0.3683	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			548.19580	536.766	14.03	0.6277	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			434.45460	425.965	15.09	0.4536	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			667.55460	666.665	15.09	0.5464	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			430.99320	422.521	15.11	0.4508	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			674.09320	673.221	15.11	0.5492	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			437.94330	429.441	15.07	0.4564	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			661.04330	660.141	15.07	0.5436	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			708.57310	701.254	14.81	0.5695	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			538.77310	540.754	14.81	0.4305	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			703.95150	696.628	14.82	0.5669	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			544.15150	546.128	14.82	0.4331	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			713.22180	705.903	14.80	0.5720	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			533.42180	535.403	14.80	0.4280	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			825.07910	818.045	15.26	0.5726	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			631.07910	635.745	15.26	0.4274	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			820.55980	813.531	15.28	0.5705	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			636.55980	641.231	15.28	0.4295	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			816.05900	809.045	15.29	0.5683	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			642.05900	646.745	15.29	0.4317	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			741.91700	752.570	15.68	0.4312	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			940.94540	927.809	15.66	0.5726	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			730.74540	741.309	15.66	0.4274	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			936.51840	923.427	15.67	0.5707	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			736.31840	746.927	15.67	0.4293	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			932.11700	919.070	15.68	0.5688	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	41,946
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.30790		11.39830			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.46680		11.55800			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.61320		11.70450			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.63120		11.72030			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.78740		11.87750			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.94310		12.03940			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			1,921.42630	1,831.568	18.88	0.9884	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.12630	3.668	18.88	0.0116	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,911.46960	1,821.621	18.82	0.9882	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.16960	3.721	18.82	0.0118	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,931.38370	1,841.515	18.94	0.9886	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.08370	3.615	18.94	0.0114	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			963.84590	890.509	14.57	0.7706	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	18/03/2019	Foreign Exchange Option	10.73	Put			135.84590	153.709	14.57	0.2294	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			956.29220	883.214	14.58	0.7675	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			138.29220	156.414	14.58	0.2325	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			971.43280	897.836	14.57	0.7736	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			133.43280	151.036	14.57	0.2264	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,129.85700	1,058.004	15.05	0.7444	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			215.35700	234.805	15.05	0.2556	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,122.75500	1,051.094	15.05	0.7419	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			218.25500	237.894	15.05	0.2581	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,115.67930	1,044.210	15.05	0.7395	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			221.17930	241.010	15.05	0.2605	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			891.01420	837.801	15.93	0.5866	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			550.71420	586.601	15.93	0.4134	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			886.14530	833.144	15.95	0.5844	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			555.84530	591.944	15.95	0.4156	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			881.30070	828.515	15.96	0.5821	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			561.00070	597.315	15.96	0.4179	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			1,000.01850	947.866	16.26	0.5826	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			662.51850	700.466	16.26	0.4174	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			995.39300	943.410	16.27	0.5807	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			667.89300	706.010	16.27	0.4193	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			1,004.67020	952.348	16.25	0.5845	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			657.17020	694.948	16.25	0.4155	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,114.00010	1,059.051	16.47	0.5821	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			764.60010	805.951	16.47	0.4179	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,109.51760	1,054.728	16.48	0.5804	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			770.11760	811.628	16.48	0.4196	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,118.50700	1,063.387	16.46	0.5838	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			759.10700	800.287	16.46	0.4162	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			698.99710		697.85090			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			14.97300		15.00710			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			15.30510		15.34080			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.61870		15.65420			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.96450		16.00170			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			16.25460		16.29830			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.95370		17.02070			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,898

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,819.97760	1,787.265	18.49	0.9512	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			22.87760	24.266	18.49	0.0488	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,810.16230	1,777.472	18.44	0.9507	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			23.06230	24.472	18.44	0.0493	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,829.79560	1,797.060	18.55	0.9517	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			22.69560	24.060	18.55	0.0483	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,190.33670	1,164.050	17.22	0.7074	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			329.53670	338.950	17.22	0.2926	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,203.93450	1,177.527	17.22	0.7116	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			323.13450	332.427	17.22	0.2884	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,197.12650	1,170.776	17.22	0.7095	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			326.32650	335.676	17.22	0.2905	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,399.81130	1,376.329	17.32	0.6855	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			475.61130	487.629	17.32	0.3145	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,393.53770	1,370.100	17.32	0.6838	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			479.33770	491.400	17.32	0.3162	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,406.10780	1,382.572	17.32	0.6872	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			471.90780	483.872	17.32	0.3128	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,267.61180	1,252.154	18.23	0.5740	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			955.91180	977.654	18.23	0.4260	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,263.28240	1,247.875	18.24	0.5726	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			961.58240	983.375	18.24	0.4274	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,271.95680	1,256.455	18.22	0.5754	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			950.25680	971.955	18.22	0.4246	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,446.76780	1,429.872	18.31	0.5771	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,098.46780	1,125.272	18.31	0.4229	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,442.58560	1,425.741	18.33	0.5759	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,104.28560	1,131.141	18.33	0.4241	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,438.41030	1,421.624	18.34	0.5747	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,110.11030	1,137.024	18.34	0.4253	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,697.31790	1,667.686	18.77	0.5785	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,306.61790	1,343.986	18.77	0.4215	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,693.17920	1,663.638	18.78	0.5775	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,312.47920	1,349.938	18.78	0.4225	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,701.46030	1,671.746	18.76	0.5796	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,300.76030	1,338.046	18.76	0.4204	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,898
CNH / R	On	14/12/2018	Foreign Exchange Future			2.13160		2.12370			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14830		2.14000			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16600		2.15780			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			36.71070	41.478	17.96	0.0586	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
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,180.01840	2,261.934	17.72	0.9353	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			43.01840	45.934	17.72	0.0647	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,087.24580	2,166.875	17.47	0.9286	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			50.24580	50.875	17.47	0.0714	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,273.71070	2,357.478	17.96	0.9414	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			719.85710	675.730	16.09	0.3945	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,226.39870	1,269.040	15.97	0.6406	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			626.39870	586.040	15.97	0.3594	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,172.20410	1,212.958	16.03	0.6231	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			672.20410	629.958	16.03	0.3769	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,119.85710	1,158.730	16.09	0.6055	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,197.45290	2,256.848	15.96	0.7736	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			419.45290	396.848	15.96	0.2264	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,125.73010	2,183.627	15.95	0.7620	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			447.73010	423.627	15.95	0.2380	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,270.45850	2,331.303	15.97	0.7850	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			392.45850	371.303	15.97	0.2150	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			350.39020		339.75550			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.31790		2.31740			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.36830		2.36790			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.41640		2.41590			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.46030		2.46090			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.61010		2.61540			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.68450		2.69020			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,421.95250	2,428.235	17.47	0.9353	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			47.95250	49.235	17.47	0.0647	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,328.54680	2,334.667	17.36	0.9278	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			54.54680	55.667	17.36	0.0722	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,235.92070	2,241.838	17.25	0.9197	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			61.92070	62.838	17.25	0.0803	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			519.40900	514.761	15.83	0.3080	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,727.41540	1,726.676	15.73	0.7224	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			448.41540	443.676	15.73	0.2776	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,661.01460	1,660.367	15.76	0.7075	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			482.01460	477.367	15.76	0.2925	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,598.40900	1,597.761	15.83	0.6920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			326.08390	323.095	15.92	0.1778	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,046.61150	3,048.991	15.97	0.8394	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			287.61150	284.991	15.97	0.1606	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,963.24660	2,965.311	15.90	0.8315	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			304.24660	301.311	15.90	0.1685	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,885.08390	2,887.095	15.92	0.8222	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,899.49470	1,899.096	16.90	0.5924	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,290.49470	1,296.096	16.90	0.4076	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,996.22980	1,995.484	16.77	0.6125	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,187.22980	1,192.484	16.77	0.3875	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,947.31210	1,946.740	16.84	0.6024	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,238.31210	1,243.740	16.84	0.3976	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,375.53570	2,348.572	17.81	0.5939	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,621.53570	1,647.572	17.81	0.4061	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,329.32860	2,302.868	17.86	0.5860	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,675.32860	1,701.868	17.86	0.4140	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,422.60420	2,395.134	17.76	0.6019	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,568.60420	1,594.134	17.76	0.3981	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,665.68230	2,637.364	18.22	0.5873	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			1,963.68230	1,992.364	18.22	0.4127	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,756.63640	2,727.451	18.12	0.6010	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			1,854.63640	1,882.451	18.12	0.3990	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,710.78150	2,682.031	18.17	0.5941	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			1,908.78150	1,937.031	18.17	0.4059	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.88350		1.88730			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.90820		1.91250			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.93190		1.93630			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,184.77360	3,147.291	21.48	0.9807	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			11.77360	12.291	21.48	0.0193	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,085.99150	3,048.539	21.15	0.9787	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			12.99150	13.539	21.15	0.0213	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,283.67450	3,246.164	21.80	0.9826	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			10.67450	11.164	21.80	0.0174	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,598.74100	1,561.683	17.36	0.7313	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			373.74100	379.683	17.36	0.2687	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,531.29970	1,494.917	17.40	0.7147	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			406.29970	412.917	17.40	0.2853	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,667.96750	1,630.267	17.33	0.7476	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			342.96750	348.267	17.33	0.2524	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,151.33840	2,112.234	17.11	0.7684	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			388.33840	393.234	17.11	0.2316	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,082.64310	2,044.150	17.19	0.7552	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			419.64310	425.150	17.19	0.2448	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,221.56980	2,181.878	17.04	0.7813	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			358.56980	362.878	17.04	0.2187	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			0.14470		0.14490			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14450		0.14320			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14400		0.14360			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			1.80640		1.81450			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.83650		1.84470			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86470		1.87340			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.60620		9.57520			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.73380		9.70320			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.85830		9.82830			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.99700		9.96730			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.51680		10.50590			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.68450		10.67420			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			684.00500	710.338	14.86	0.8858	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			38.80500	34.138	14.86	0.1142	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			675.54390	701.692	14.87	0.8821	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			40.34390	35.492	14.87	0.1179	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			692.51090	719.025	14.85	0.8893	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			37.31090	32.825	14.85	0.1107	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			469.87640	480.669	14.87	0.6005	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			306.67640	286.869	14.87	0.3995	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			480.25090	491.338	14.84	0.6088	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			297.05090	277.538	14.84	0.3912	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			475.04200	485.980	14.85	0.6047	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			301.84200	282.180	14.85	0.3953	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			467.83750	475.978	15.64	0.5062	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			559.53750	537.678	15.64	0.4938	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			463.96600	472.001	15.66	0.5032	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	14/06/2019	Foreign Exchange Option	9.93	Put			565.66600	543.701	15.66	0.4968	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			471.73960	479.983	15.62	0.5093	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			553.43960	531.683	15.62	0.4907	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			663.83280	676.425	15.72	0.5689	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			546.53280	529.425	15.72	0.4311	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			659.35140	671.857	15.73	0.5662	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			552.05140	534.857	15.73	0.4338	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			668.33800	681.021	15.71	0.5715	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			541.03800	524.021	15.71	0.4285	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			829.84060	832.460	16.58	0.5710	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			673.94060	665.660	16.58	0.4290	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			825.45410	828.029	16.59	0.5688	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			679.55410	671.229	16.59	0.4312	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			834.25410	836.914	16.56	0.5731	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			668.35410	660.114	16.56	0.4269	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			932.84910	936.409	16.87	0.5705	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			778.64910	771.909	16.87	0.4295	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			928.53780	932.062	16.88	0.5687	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			784.33780	777.562	16.88	0.4313	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			937.18500	940.772	16.85	0.5724	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			772.98500	766.272	16.85	0.4276	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.36610		1.36490			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.37310		1.37260			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37920		1.37890			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,049.00000	1,061.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			949.00000	961.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,149.00000	1,161.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			326.00000	331.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			226.00000	231.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			426.00000	431.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			589.00000	592.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			489.00000	492.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			689.00000	692.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.32530		1.32400			0.0000	0.00	0	30
Total QUANTO £ / \$ Future									0.00	0	30
Total QUANTO £ / \$									0.00	0	30
QUANTO €On 14/12/2018 Foreign Exchange Future			1.16210		1.15890			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.17230		1.16890			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.18170		1.17830			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			10.71100		10.69770			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.86440		10.85160			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.01110		10.99950			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,335.08590	1,348.553	16.72	0.9741	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			7.38590	7.553	16.72	0.0259	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,325.20430	1,338.675	16.66	0.9736	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			7.50430	7.675	16.66	0.0264	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,344.96950	1,358.433	16.79	0.9746	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			7.26950	7.433	16.79	0.0254	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			728.51140	733.963	15.13	0.7077	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			216.91140	209.563	15.13	0.2923	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			722.25560	727.647	15.15	0.7042	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			220.65560	213.247	15.15	0.2958	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			734.80620	740.316	15.11	0.7112	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			213.20620	205.916	15.11	0.2888	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			167.58760	162.419	15.09	0.2006	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,159.62290	1,166.010	15.10	0.7970	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			170.12290	164.910	15.10	0.2030	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,174.57870	1,181.054	15.09	0.8017	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			165.07870	159.954	15.09	0.1983	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,167.08760	1,173.519	15.09	0.7994	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / 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
TRY / R	On	14/12/2018	Foreign Exchange Future			2.36930		2.35270			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.24740		2.22980			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.14170		2.11610			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			6.65680	7.220	32.47	0.0555	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			623.95680	607.920	32.47	0.9445	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			6.69570	7.273	32.89	0.0552	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			633.99570	617.973	32.89	0.9448	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			6.61970	7.169	32.05	0.0557	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			613.91970	597.869	32.05	0.9443	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			525.98280	509.172	25.89	0.8547	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			24.95820	25.706	25.96	0.1412	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			535.15820	518.306	25.96	0.8588	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			26.63680	27.469	25.83	0.1496	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			516.83680	500.069	25.83	0.8504	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			25.78280	26.572	25.89	0.1453	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.93850	3.061	27.70	0.0186	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,416.83850	1,391.361	27.70	0.9814	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.84120	2.959	27.70	0.0180	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,426.74120	1,401.259	27.70	0.9820	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.03890	3.167	27.70	0.0192	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,406.93890	1,381.467	27.70	0.9808	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			1.14460		1.14130			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.09400		1.09150			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.05120		1.04910			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												798 063 207.40	53,632	1,806,149
Total Options												283 913.14	300	9,182,562
Grand Total:												798,347,120.54	53,932	10,988,711