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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/10/2018 Foreign Exchange Future			14.27180		14.41430			0.0000	23,263,034.00	1,630	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.28730		14.41610			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.29450		14.42350			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.29630		14.42530			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.29810		14.42710			0.0000	0.00	0	3,858
\$ / R On 01/11/2018 Foreign Exchange Future			14.30000		14.42900			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.30180		14.43080			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.30730		14.43640			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.32190		14.45120			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.32550		14.45490			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.32730		14.45670			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.33280		14.46230			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.33460		14.46410			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.33830		14.46780			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.34010		14.46970			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.34920		14.47900			0.0000	0.00	0	166
\$ / R On 29/11/2018 Foreign Exchange Future			14.35100		14.48080			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.35290		14.48270			0.0000	0.00	0	6,324
\$ / R On 05/12/2018 Foreign Exchange Future			14.36200		14.49200			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.36380		14.49380			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.36560		14.49570			0.0000	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	11/12/2018	Foreign Exchange Future			14.37290		14.50310			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.37470		14.50500			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.37830		14.50870			0.0000	790,590,825.50	54,985	829,776
\$ / R	On	20/12/2018	Foreign Exchange Future			14.38930		14.51990			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.39110		14.52170			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.40950		14.54030			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.41320		14.54400			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.44280		14.57380			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.46480		14.59600			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.46660		14.59780			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.49000		14.62160			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.51700		14.64910			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.54940		14.68210			0.0000	13,618,238.40	936	55,413
\$ / R	On	27/03/2019	Foreign Exchange Future			14.56560		14.69860			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.56920		14.70220			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.57640		14.70960			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.62690		14.76070			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.68290		14.81690			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.68830		14.82230			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.70810		14.84220			0.0000	0.00	0	19,450
\$ / R	On	20/06/2019	Foreign Exchange Future			14.71900		14.85310			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.73340		14.86760			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.73890		14.87300			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.74250		14.87670			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.79330		14.92780			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.79510		14.92960			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.81720		14.95190			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.84860		14.98350			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.85410		14.98910			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.85960		14.99470			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.87990		15.01510			0.0000	0.00	0	19,899
\$ / R	On	30/09/2019	Foreign Exchange Future			14.90560		15.04110			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.90930		15.04490			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.96380		15.10000			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.02180		15.15830			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.02780		15.16430			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.04970		15.18650			0.0000	0.00	0	2,200
\$ / R	On	31/12/2019	Foreign Exchange Future			15.08570		15.22270			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.08970		15.22670			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.14760		15.28500			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.20960		15.34740			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.23760		15.37550			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.27150		15.40970			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.32550		15.46400			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.39340		15.53240			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.41340		15.55250			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Future			15.50530		15.64500			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.60120		15.74160			0.0000	0.00	0	0
Total \$ / R Future												827,472,097.90	57,551	1,053,627
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,214.35190	1,071.800	19.51	1.0000	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			0.05190	0.000	19.51	0.0000	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			1.61030	0.000	19.51	0.0000	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			415.91030	271.800	19.51	1.0000	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			178.74720	242.614	21.84	0.7585	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			104.84720	39.914	21.84	0.2415	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			661.89230	772.013	21.20	0.9610	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			25.39230	6.513	21.20	0.0390	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			270.58610	334.134	18.98	0.7457	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			125.88610	60.434	18.98	0.2543	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,428.85430	1,298.653	22.64	0.9965	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			1.75430	0.553	22.64	0.0035	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			30.37680	41.331	18.50	0.1808	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			527.47680	409.431	18.50	0.8192	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			289.15140	188.603	18.28	0.5524	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			186.05870	107.694	18.81	0.3746	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			15.34710	22.316	18.59	0.1095	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			642.44710	520.416	18.59	0.8905	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,593.25460	2,721.983	33.07	0.9996	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			0.35460	0.083	33.07	0.0004	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			56.32950	22.891	20.65	0.1047	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,043.86990	2,172.184	30.09	0.9985	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			0.96990	0.284	30.09	0.0015	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			236.52430	144.969	18.40	0.4654	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			149.42430	186.869	18.40	0.5346	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			198.95870	249.594	18.81	0.6254	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			41.40750	15.412	21.12	0.0737	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			493.85620	377.343	18.47	0.7924	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			36.75620	49.243	18.47	0.2076	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			204.37010	256.343	18.85	0.6339	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			181.47010	104.443	18.85	0.3661	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			529.22950	624.791	20.65	0.8953	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			112.05140	140.503	18.28	0.4476	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			347.58540	423.141	19.73	0.7920	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			104.68540	51.241	19.73	0.2080	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			70.17080	30.468	20.33	0.1342	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			463.07080	552.368	20.33	0.8658	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			624.30750	727.312	21.12	0.9263	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			1.29980	0.461	24.04	0.0027	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,620.29980	1,490.461	24.04	0.9973	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,083.58600	1,204.300	23.86	0.9727	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			14.38600	6.100	23.86	0.0273	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	02/11/2018	Foreign Exchange Option	14.00	Call			477.52770	367.127	18.03	0.7571	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put			46.72770	65.327	18.03	0.2429	0.00	0	20,000
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			497.92190	588.466	20.77	0.8474	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			78.72190	40.266	20.77	0.1526	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.09690	0.073	28.02	0.0004	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,536.49690	2,407.373	28.02	0.9996	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			607.68540	486.908	16.57	0.8402	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			31.28540	39.608	16.57	0.1598	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,374.77100	2,503.307	29.08	0.9975	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			1.17100	0.607	29.08	0.0025	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			547.21560	635.262	20.32	0.7626	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			138.41560	97.161	20.32	0.2374	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			342.67030	264.753	18.55	0.5010	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			227.77030	279.253	18.55	0.4990	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			312.28240	377.688	19.12	0.5880	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			267.18240	203.188	19.12	0.4120	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,041.78060	1,152.119	22.26	0.9004	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			56.68060	37.619	22.26	0.0996	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			149.75700	109.906	20.61	0.2460	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			583.05700	672.606	20.61	0.7540	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			223.61020	274.405	18.59	0.4861	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			360.31020	281.705	18.59	0.5139	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			473.00260	554.314	20.07	0.6965	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			189.70260	141.614	20.07	0.3035	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			459.01970	539.149	20.00	0.6881	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			195.71970	146.449	20.00	0.3119	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			12.44820	14.178	18.72	0.0478	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,249.14820	1,121.478	18.72	0.9522	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			560.65410	459.827	17.90	0.6974	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			103.95410	132.526	17.90	0.3026	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			501.47520	585.093	20.22	0.7128	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			178.17520	132.393	20.22	0.2872	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.14790	0.136	24.28	0.0006	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,786.84790	2,657.436	24.28	0.9994	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,626.73930	3,497.333	29.47	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.03930	0.033	29.47	0.0001	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			433.18710	510.795	19.59	0.6560	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			225.48710	173.595	19.59	0.3440	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			552.73520	639.784	20.18	0.7238	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			175.03520	132.584	20.18	0.2762	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			609.12330	699.664	20.48	0.7431	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			163.22330	124.264	20.48	0.2569	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			198.03310	244.314	18.33	0.4227	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			455.83310	372.614	18.33	0.5773	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			417.23340	492.592	19.54	0.6199	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			266.93340	212.692	19.54	0.3801	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			942.16270	1,046.856	21.74	0.8376	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			101.86270	76.956	21.74	0.1624	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			267.64960	321.092	18.43	0.4745	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			426.64960	350.292	18.43	0.5255	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			36.17870	46.727	17.13	0.1175	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,056.97870	937.727	17.13	0.8825	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			476.33120	395.926	18.34	0.5596	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			243.63120	293.026	18.34	0.4404	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			266.31660	318.613	18.44	0.4636	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			449.01660	371.513	18.44	0.5364	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,491.35650	1,364.034	16.94	0.9653	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			7.66850	5.309	25.32	0.0131	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,236.10270	2,360.066	24.18	0.9697	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			18.80270	12.966	24.18	0.0303	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			237.59770	191.734	20.01	0.3239	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			737.15440	634.848	17.57	0.7421	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			104.45440	131.948	17.57	0.2579	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			92.15530	117.229	17.47	0.2369	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			774.85530	670.129	17.47	0.7631	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,834.96850	2,962.409	25.32	0.9869	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			8.65650	11.134	16.94	0.0347	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			175.35860	215.044	18.01	0.3611	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			578.05860	487.944	18.01	0.6389	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			560.86350	643.852	19.95	0.6692	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			243.56350	196.752	19.95	0.3308	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			574.89770	658.834	20.01	0.6761	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,081.25210	1,185.750	21.60	0.8255	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			123.25210	97.750	21.60	0.1745	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			957.90310	1,057.653	21.18	0.7915	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			151.70310	121.453	21.18	0.2085	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			241.57970	197.464	20.07	0.3139	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			647.77970	733.664	20.07	0.6861	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			478.58930	400.896	18.34	0.5404	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			284.78930	337.096	18.34	0.4596	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			726.83040	628.019	17.59	0.7131	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			133.03040	164.219	17.59	0.2869	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			481.54450	555.578	19.34	0.5992	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			327.24450	271.178	19.34	0.4008	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			792.27080	883.830	20.40	0.7251	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			215.37080	176.730	20.40	0.2749	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			82.71360	102.926	17.05	0.1978	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			935.81360	825.826	17.05	0.8022	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,296.24310	1,404.938	22.00	0.8499	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			109.34310	87.838	22.00	0.1501	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			776.06540	675.923	17.44	0.7242	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			132.96540	163.023	17.44	0.2758	0.00	0	7,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		655.18390	739.139	19.88	0.6689	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		270.18390	223.839	19.88	0.3311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		35.24100	27.245	24.25	0.0507	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		276.67990	230.196	19.91	0.3330	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		667.97990	751.896	19.91	0.6670	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		101.63740	82.042	22.36	0.1371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,432.93740	1,543.742	22.36	0.8629	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,759.68830	1,875.735	23.07	0.9054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		68.38830	54.035	23.07	0.0946	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		415.43120	350.742	18.82	0.4636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		416.73120	482.442	18.82	0.5364	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		471.44560	398.581	18.50	0.5095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		352.74560	410.281	18.50	0.4905	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		180.99650	148.353	20.98	0.2305	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		972.29650	1,070.053	20.98	0.7695	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		357.84310	415.909	18.52	0.4945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		466.54310	394.209	18.52	0.5055	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		517.38090	439.725	18.32	0.5450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		308.68090	361.425	18.32	0.4550	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		761.93440	663.589	17.55	0.7051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		153.23440	185.289	17.55	0.2949	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		2,040.27490	2,159.965	23.66	0.9308	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		48.97490	38.265	23.66	0.0692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		1,222.47270	1,328.238	21.75	0.8271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		131.17270	106.538	21.75	0.1729	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		632.95310	714.749	19.78	0.6520	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		291.65310	243.049	19.78	0.3480	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		228.70800	189.290	20.42	0.2831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		800.00800	890.990	20.42	0.7169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		226.29590	187.247	20.45	0.2806	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		807.59590	898.946	20.45	0.7194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		231.14350	191.358	20.39	0.2857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		792.44350	883.058	20.39	0.7143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,531.82960	1,643.937	22.58	0.8775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		90.52960	72.237	22.58	0.1225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,871.37790	2,740.797	22.52	0.9939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		2.67790	2.497	22.52	0.0061	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,753.31290	2,878.474	25.11	0.9678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		22.01290	16.774	25.11	0.0322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,563.47850	1,435.307	16.38	0.9550	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		14.77850	17.007	16.38	0.0450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		27.25320	35.797	16.64	0.0837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,335.95320	1,214.097	16.64	0.9163	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		660.91520	744.412	19.89	0.6641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		279.61520	232.712	19.89	0.3359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		7.83670	8.279	18.48	0.0215	0.00	0	26,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,016.53670	1,886.579	18.48	0.9785	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			169.06000	203.565	17.65	0.3144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			727.76000	631.865	17.65	0.6856	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			124.57460	151.935	17.36	0.2567	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			833.27460	730.235	17.36	0.7433	73,023.46	100	3,164
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			15.65830	19.406	16.42	0.0503	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,524.35830	1,397.706	16.42	0.9497	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			31.67310	41.235	16.69	0.0939	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,290.37310	1,169.535	16.69	0.9061	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			740.22980	828.183	20.19	0.6955	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			248.92980	206.483	20.19	0.3045	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,135.39600	2,005.250	19.04	0.9821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			6.69600	6.950	19.04	0.0179	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			626.03800	707.402	19.75	0.6489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			294.73800	245.702	19.75	0.3511	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,888.02600	1,758.343	17.87	0.9737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			9.32600	10.043	17.87	0.0263	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			185.90280	222.912	17.75	0.3343	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			694.60280	601.212	17.75	0.6657	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,428.57710	1,304.911	16.53	0.9344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			19.87710	26.611	16.53	0.0656	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,761.75440	2,631.193	22.00	0.9929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.05440	2.893	22.00	0.0071	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			62.69420	78.516	16.95	0.1567	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,071.39420	956.816	16.95	0.8433	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,512.84070	2,382.366	20.83	0.9898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			4.14070	4.066	20.83	0.0102	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,769.68920	1,640.346	17.31	0.9682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			10.98920	12.046	17.31	0.0318	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,612.36260	2,481.845	21.30	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			3.66260	3.545	21.30	0.0089	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			476.07840	546.799	19.10	0.5727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			374.77840	315.099	19.10	0.4273	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			378.63410	439.567	18.63	0.5099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			447.33410	377.867	18.63	0.4901	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			234.52290	278.243	18.00	0.3866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			613.22290	526.543	18.00	0.6134	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			482.21630	553.426	19.13	0.5762	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			370.91630	311.726	19.13	0.4238	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			565.24070	642.596	19.50	0.6204	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			323.94070	270.896	19.50	0.3796	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			469.97480	540.204	19.08	0.5691	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			378.67480	318.504	19.08	0.4309	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,283.02960	1,390.380	21.93	0.8384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			121.72960	98.680	21.93	0.1616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,492.94420	2,362.480	20.73	0.9895	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			4.24420	4.180	20.73	0.0105	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,317.65860	1,196.200	16.66	0.9123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			28.95860	37.900	16.66	0.0877	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			119.47490	145.768	17.32	0.2492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			848.17490	744.068	17.32	0.7508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,413.38810	2,282.971	20.36	0.9882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			4.68810	4.671	20.36	0.0118	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			853.65120	946.922	20.60	0.7346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			212.35120	175.222	20.60	0.2654	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			840.70550	737.130	17.34	0.7471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			122.00550	148.830	17.34	0.2529	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,113.86840	997.881	16.90	0.8573	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			55.16840	69.581	16.90	0.1427	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,309.20220	1,417.201	22.00	0.8430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			117.90220	95.501	22.00	0.1570	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,137.29810	1,240.618	21.49	0.8095	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			145.99810	118.918	21.49	0.1905	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			323.00440	377.349	18.38	0.4669	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			501.70440	425.649	18.38	0.5331	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,838.68170	1,709.129	17.64	0.9715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			9.98170	10.829	17.64	0.0285	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			909.23960	801.054	17.17	0.7798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			100.53960	122.754	17.17	0.2202	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			747.60980	835.952	20.22	0.6983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			246.30980	204.252	20.22	0.3017	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,120.46320	1,223.269	21.44	0.8058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			149.16320	121.569	21.44	0.1942	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			901.48080	793.787	17.19	0.7762	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			102.78080	125.487	17.19	0.2238	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,576.88290	1,689.853	22.68	0.8836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			85.58290	68.153	22.68	0.1164	0.00	0	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,314.01610	2,183.674	19.89	0.9863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			5.31610	5.374	19.89	0.0137	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			332.75560	388.167	18.42	0.4748	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			491.45560	416.467	18.42	0.5252	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			532.61460	607.654	19.36	0.6038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			341.31460	285.954	19.36	0.3962	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,264.36460	2,134.068	19.66	0.9852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			5.66460	5.768	19.66	0.0148	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			631.38050	543.132	17.94	0.6256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			222.68050	264.832	17.94	0.3744	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			347.68820	404.692	18.48	0.4866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			476.38820	402.992	18.48	0.5134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,573.26740	1,444.747	16.37	0.9562	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			14.56740	16.447	16.37	0.0438	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			870.80450	765.129	17.26	0.7618	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			112.10450	136.829	17.26	0.2382	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			988.69840	877.169	17.06	0.8129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			79.99840	98.869	17.06	0.1871	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			598.69530	678.304	19.64	0.6364	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			307.39530	256.605	19.64	0.3636	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			595.43750	510.340	18.05	0.6013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			246.73750	292.040	18.05	0.3987	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,103.70030	1,205.981	21.39	0.8021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			152.40030	124.281	21.39	0.1979	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			544.32950	464.008	18.23	0.5650	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			285.62950	335.708	18.23	0.4350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,227.47990	1,108.197	16.76	0.8904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			38.77990	49.897	16.76	0.1096	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			601.32440	515.698	18.03	0.6054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			242.62440	287.398	18.03	0.3946	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,495.71160	1,607.382	22.50	0.8724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			94.41160	75.682	22.50	0.1276	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,704.44080	1,819.624	22.95	0.8993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			73.14080	57.924	22.95	0.1007	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,441.87110	1,552.861	22.39	0.8643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			100.57110	81.161	22.39	0.1357	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,213.88290	1,319.413	21.72	0.8254	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			132.58290	107.713	21.72	0.1746	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,231.07950	1,337.077	21.77	0.8287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			129.77950	105.377	21.77	0.1713	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			572.30750	489.328	18.13	0.5852	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			263.60750	311.028	18.13	0.4148	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,097.13420	2,217.434	23.78	0.9350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			45.83420	35.734	23.78	0.0650	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			201.39030	165.761	20.73	0.2533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			892.69030	987.461	20.73	0.7467	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			352.15180	295.373	19.27	0.4064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			513.45180	587.073	19.27	0.5936	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			815.21110	906.923	20.47	0.7220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			223.91110	185.223	20.47	0.2780	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,335.50050	1,444.131	22.08	0.8475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			114.20050	92.431	22.08	0.1525	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			549.84110	468.988	18.21	0.5691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			281.14110	330.688	18.21	0.4309	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,145.74060	1,249.315	21.52	0.8114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			144.44060	117.615	21.52	0.1886	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,475.54350	1,351.080	16.48	0.9424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			16.84350	22.781	16.48	0.0576	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			419.70390	354.504	18.80	0.4674	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			411.00390	476.204	18.80	0.5326	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,218.58840	1,099.540	16.77	0.8881	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			39.88840	51.240	16.77	0.1119	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			924.85880	815.983	17.15	0.7866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			96.15880	117.683	17.15	0.2134	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			619.23250	532.032	17.98	0.6175	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			230.53250	273.732	17.98	0.3825	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,029.17240	1,128.981	21.16	0.7843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			167.87240	137.281	21.16	0.2157	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,796.69680	1,913.292	23.15	0.9092	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			65.39680	51.592	23.15	0.0908	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,676.94280	1,791.675	22.90	0.8961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			75.64280	59.975	22.90	0.1039	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,519.69840	2,643.508	24.64	0.9588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			28.39840	21.808	24.64	0.0412	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			190.99730	156.813	20.86	0.2417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			932.29730	1,028.513	20.86	0.7583	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			327.34710	273.846	19.47	0.3829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			558.64710	635.546	19.47	0.6171	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,326.54100	2,448.945	24.25	0.9493	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			300.28750	252.292	19.74	0.3447	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			680.38750	762.992	19.74	0.6553	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			543.40260	465.361	18.22	0.5484	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			323.50260	376.061	18.22	0.4516	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			786.07130	688.155	17.48	0.7011	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			166.17130	198.855	17.48	0.2989	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			981.14750	1,077.473	20.77	0.7559	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			201.04750	166.773	20.77	0.2441	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			523.58020	595.758	19.10	0.5794	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			385.28020	326.858	19.10	0.4206	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			34.67390	44.177	16.65	0.0945	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,356.37390	1,235.277	16.65	0.9055	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			581.09150	657.294	19.33	0.6084	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			352.79150	298.394	19.33	0.3916	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,266.97910	1,148.030	16.74	0.8841	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			45.27910	56.930	16.74	0.1159	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			306.74840	356.174	17.78	0.4172	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			627.04840	545.674	17.78	0.5828	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			610.57960	530.595	17.83	0.5720	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			320.27960	371.095	17.83	0.4280	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,442.04520	2,563.203	23.79	0.9326	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			52.34520	42.703	23.79	0.0674	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			319.16940	272.197	19.50	0.3459	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			738.86940	822.697	19.50	0.6541	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,568.72690	1,441.838	16.27	0.9306	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			28.42690	32.338	16.27	0.0694	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			152.68690	183.293	17.03	0.2687	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			892.98690	792.793	17.03	0.7313	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,067.70650	3,191.151	24.38	0.9648	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.00650	20.651	24.38	0.0352	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			25.74400	27.580	16.40	0.0594	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,669.74400	1,540.780	16.40	0.9406	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			25.87910	29.352	17.23	0.0548	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,939.67910	1,812.152	17.23	0.9452	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			47.64190	52.914	16.25	0.0896	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,693.64190	1,567.714	16.25	0.9104	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			906.99890	993.295	19.48	0.6504	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			374.79890	329.895	19.48	0.3496	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			38.81030	42.904	16.64	0.0734	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,846.61030	1,719.505	16.64	0.9266	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,649.67560	1,524.246	16.13	0.9036	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			51.87560	57.646	16.13	0.0964	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			440.06690	498.375	17.87	0.4559	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			657.86690	584.975	17.87	0.5441	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			751.68690	671.615	17.55	0.5978	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			353.88690	405.015	17.55	0.4022	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,163.50400	1,258.825	20.23	0.7180	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			291.30400	255.425	20.23	0.2820	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			724.59340	646.527	17.64	0.5828	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			376.79340	429.927	17.64	0.4172	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			904.27940	988.942	19.36	0.6282	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			425.87940	378.942	19.36	0.3718	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			58.08700	64.324	16.36	0.0936	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,877.18700	1,751.324	16.36	0.9064	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,722.48860	1,598.531	16.13	0.8848	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			73.38860	81.531	16.13	0.1152	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			821.05300	743.036	17.60	0.5909	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			421.95300	476.036	17.60	0.4091	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,044.99850	1,133.284	19.62	0.6462	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			424.09850	380.284	19.62	0.3538	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			560.16200	624.269	18.09	0.4793	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			689.26200	621.269	18.09	0.5207	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			847.71820	767.838	17.51	0.6042	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			398.61820	450.838	17.51	0.3958	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,318.80270	1,415.570	20.38	0.7086	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			337.90270	302.570	20.38	0.2914	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			988.67420	903.840	17.21	0.6460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			356.57420	404.440	17.21	0.3540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,895.00670	2,763.580	17.03	0.9768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			12.90670	14.180	17.03	0.0232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,642.50740	2,511.950	16.84	0.9648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			20.40740	22.550	16.84	0.0352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			164.31650	189.611	16.42	0.2100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,396.41650	1,289.011	16.42	0.7900	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	11.50	Call			3,191.65190	3,058.830	17.67	0.9844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.55190	9.430	17.67	0.0156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,355.75990	4,222.977	21.74	0.9946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.65990	3.577	21.74	0.0054	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,953.77940	2,822.089	17.08	0.9790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			11.67940	12.689	17.08	0.0210	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			563.39920	626.103	17.98	0.4606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			765.49920	695.503	17.98	0.5394	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,983.85600	1,858.262	16.32	0.9064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			61.75600	68.862	16.32	0.0936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,179.58300	1,080.905	16.71	0.7210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			247.48300	281.505	16.71	0.2790	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			851.18820	929.868	18.90	0.5683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			573.28820	519.268	18.90	0.4317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,014.63810	1,099.963	19.37	0.6158	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			496.73810	449.363	19.37	0.3842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,388.82900	1,281.697	16.43	0.7878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			166.72900	192.297	16.43	0.2122	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,196.31240	1,288.120	19.87	0.6603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			428.41240	387.520	19.87	0.3397	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			470.73070	527.316	17.65	0.4167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			852.83070	776.716	17.65	0.5833	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,264.57280	1,358.300	20.05	0.6751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			406.67280	367.701	20.05	0.3249	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,251.98890	2,123.759	16.54	0.9360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			39.88890	44.359	16.54	0.0640	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,105.86440	1,012.160	16.87	0.6939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			283.76440	322.760	16.87	0.3061	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,214.54330	2,086.622	16.51	0.9324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			42.44330	47.222	16.51	0.0676	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,079.84560	988.496	16.94	0.6839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			297.74560	339.097	16.94	0.3161	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			993.59120	1,078.118	19.31	0.6101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			505.69120	457.518	19.31	0.3899	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,567.20980	2,682.098	22.70	0.8511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			169.30980	151.498	22.70	0.1489	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			784.16960	712.833	17.90	0.5490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			542.06960	603.433	17.90	0.4510	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,768.82980	1,646.217	16.15	0.8750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			86.72980	96.817	16.15	0.1250	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,857.56620	1,733.613	16.22	0.8888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			75.46620	84.213	16.22	0.1112	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,017.93730	931.347	17.12	0.6586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			335.83730	381.947	17.12	0.3414	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			863.06500	786.262	17.62	0.5883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			460.96500	516.862	17.62	0.4117	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			742.73240	674.400	18.07	0.5275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			590.63240	655.000	18.07	0.4725	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,203.83380	1,295.859	19.89	0.6620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			425.93380	385.259	19.89	0.3380	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,576.27660	2,691.264	22.71	0.8519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			168.37660	150.664	22.71	0.1481	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			623.46870	565.268	18.63	0.4615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			761.36870	835.869	18.63	0.5385	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,541.16310	1,641.534	20.75	0.7269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			333.26310	300.934	20.75	0.2731	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,952.71390	3,072.111	23.41	0.8787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			134.81390	121.511	23.41	0.1213	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			827.71030	753.316	17.74	0.5710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			495.61030	553.916	17.74	0.4290	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,357.49530	1,453.643	20.29	0.6939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			379.59530	343.043	20.29	0.3061	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,139.88650	2,249.305	21.93	0.8100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			221.98650	198.705	21.93	0.1900	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			729.37750	662.088	18.12	0.5204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			607.27750	672.688	18.12	0.4796	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,739.70670	1,842.398	21.18	0.7580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			291.80670	261.798	21.18	0.2420	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,839.71640	1,716.020	16.20	0.8862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			77.61640	86.620	16.20	0.1138	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			756.31460	686.986	18.01	0.5346	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			574.21460	637.586	18.01	0.4654	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,631.35240	1,733.560	20.97	0.7413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			313.45240	282.960	20.97	0.2587	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,664.13320	1,544.065	16.09	0.8563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			102.03320	114.665	16.09	0.1437	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,476.49360	1,575.458	20.59	0.7158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			348.59360	314.858	20.59	0.2842	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,465.77940	1,355.966	16.33	0.8092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			143.67940	166.566	16.33	0.1908	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,553.11930	1,440.499	16.22	0.8316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			121.01930	141.099	16.22	0.1684	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,950.05560	2,056.427	21.58	0.7872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			252.15560	225.827	21.58	0.2128	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,214.13680	1,113.938	16.66	0.7330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			232.03680	264.538	16.66	0.2670	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			619.73940	561.845	18.65	0.4593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			767.63940	842.445	18.65	0.5407	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,228.13790	1,127.338	16.64	0.7377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			226.03790	257.938	16.64	0.2623	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			654.11220	593.426	18.47	0.4791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			712.01220	784.026	18.47	0.5209	0.00	0	24,326

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			616.03630	558.447	18.67	0.4571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			773.93630	849.047	18.67	0.5429	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,152.41040	1,054.960	16.75	0.7114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			260.31040	295.560	16.75	0.2886	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,512.93910	2,627.224	22.60	0.8466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			175.03910	156.624	22.60	0.1534	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,585.34710	2,700.433	22.73	0.8526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			167.44710	149.833	22.73	0.1474	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,703.81640	2,820.125	22.94	0.8619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			155.91640	139.525	22.94	0.1381	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			994.47160	909.282	17.19	0.6485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			352.37160	399.882	17.19	0.3515	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,427.26290	3,551.632	24.65	0.9001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			109.36290	101.032	24.65	0.0999	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,813.43860	3,939.196	25.64	0.9133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			95.53860	88.596	25.64	0.0867	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			520.99240	471.475	19.22	0.3996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			958.89240	1,042.075	19.22	0.6004	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			499.70490	452.062	19.35	0.3861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,007.60490	1,092.662	19.35	0.6139	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,467.88310	2,581.650	22.52	0.8426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			179.98310	161.050	22.52	0.1574	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,458.89110	2,572.552	22.51	0.8418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			180.99110	161.952	22.51	0.1582	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			517.89210	468.647	19.23	0.3976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			965.79210	1,049.247	19.23	0.6024	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,200.23880	1,100.645	16.68	0.7282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			238.13880	271.245	16.68	0.2718	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,122.45460	2,231.613	21.90	0.8080	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			224.55460	201.013	21.90	0.1920	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			546.48900	494.759	19.06	0.4154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			904.38900	985.359	19.06	0.5846	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,767.99240	2,884.923	23.05	0.8667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			150.09240	134.323	23.05	0.1333	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,321.63540	1,217.025	16.51	0.7678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			189.53540	217.625	16.51	0.2322	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,724.95970	1,603.073	16.11	0.8676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			92.85970	103.673	16.11	0.1324	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,882.13310	1,987.302	21.45	0.7783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			264.23310	236.702	21.45	0.2217	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,234.07840	1,326.964	19.97	0.6686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			416.17840	376.364	19.97	0.3314	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,638.28430	1,519.825	16.12	0.8507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			106.18430	120.425	16.12	0.1493	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,358.71890	1,252.698	16.46	0.7790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			176.61890	203.298	16.46	0.2210	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,285.17030	1,182.005	16.56	0.7563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			203.07030	232.605	16.56	0.2437	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			690.65220	626.816	18.30	0.4995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			658.55220	727.416	18.30	0.5005	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			527.24770	477.183	19.18	0.4035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			945.14770	1,027.783	19.18	0.5965	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,489.32000	1,378.730	16.30	0.8154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			137.22000	159.330	16.30	0.1846	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,249.29470	1,342.604	20.01	0.6719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			411.39470	372.003	20.01	0.3281	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,492.58540	1,591.908	20.63	0.7186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			344.68540	311.308	20.63	0.2814	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			870.98250	950.529	18.96	0.5745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			563.08250	509.929	18.96	0.4255	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			905.09440	825.513	17.47	0.6082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			422.99440	476.113	17.47	0.3918	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			465.33090	420.791	19.59	0.3640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,093.23090	1,181.391	19.59	0.6360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			779.46510	708.462	17.92	0.5466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			547.36510	609.062	17.92	0.4534	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			627.22050	568.710	18.61	0.4636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			755.12050	829.310	18.61	0.5364	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			462.58140	418.312	19.61	0.3622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,100.48140	1,188.912	19.61	0.6378	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			459.85300	415.849	19.63	0.3604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,107.75300	1,196.449	19.63	0.6396	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			27.93630	31.127	16.55	0.0460	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,516.53630	2,386.727	16.55	0.9540	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			1,046.45190	959.739	17.12	0.6590	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			347.85190	394.139	17.12	0.3410	0.00	0	50,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			914.40610	836.268	17.58	0.5985	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			462.20610	517.068	17.58	0.4015	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			940.80820	860.973	17.49	0.6105	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			438.60820	491.773	17.49	0.3895	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			94.51490	105.573	16.14	0.1300	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,796.71490	1,674.773	16.14	0.8700	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			685.64900	754.816	18.34	0.4987	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			717.84900	654.016	18.34	0.5013	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,469.24880	1,567.415	20.50	0.7016	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			381.44880	346.615	20.50	0.2984	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,192.61900	1,283.283	19.79	0.6465	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			464.81900	422.483	19.79	0.3535	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			103.56830	116.991	16.15	0.1396	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,763.16830	1,643.391	16.15	0.8604	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,352.95420	1,444.529	19.92	0.6483	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			503.65420	461.428	19.92	0.3517	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	30/04/2019	Foreign Exchange Option	15.96	Put			1,624.12410	1,722.387	20.56	0.6963	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,942.90360	1,822.907	16.08	0.8703	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			114.44160	129.721	16.11	0.1417	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			217.87990	246.204	16.47	0.2296	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,488.57990	1,383.104	16.47	0.7704	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			1,036.51930	955.245	17.41	0.6174	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			475.81930	528.345	17.41	0.3826	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			102.20360	116.007	16.08	0.1297	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			424.82410	389.287	20.56	0.3037	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			824.49000	896.704	18.54	0.5165	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			745.19000	683.604	18.54	0.4835	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,010.31770	930.655	17.50	0.6064	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			499.61770	553.755	17.50	0.3936	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,875.14160	1,756.621	16.11	0.8583	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,100.94020	1,020.713	17.50	0.6133	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			534.04020	587.813	17.50	0.3867	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,512.45810	1,604.658	20.12	0.6503	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			539.35810	497.558	20.12	0.3497	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,126.94380	1,045.231	17.42	0.6234	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			510.04380	562.332	17.42	0.3766	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,948.63410	1,832.728	16.02	0.8506	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			131.73410	149.828	16.02	0.1494	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			964.30840	1,038.884	18.80	0.5309	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			771.20840	711.784	18.80	0.4691	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,794.11350	1,892.488	20.74	0.6947	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			461.01350	425.388	20.74	0.3053	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			159.83620	181.073	16.17	0.1723	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,836.73620	1,723.973	16.17	0.8277	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			30.09180	34.977	15.03	0.0468	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,712.39180	2,583.277	15.03	0.9532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,601.57760	2,476.584	15.07	0.9397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			39.37760	48.484	15.07	0.0603	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			720.64930	784.013	18.07	0.4472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			982.84930	912.113	18.07	0.5528	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,185.92800	2,067.989	15.67	0.8847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			608.06580	665.752	17.72	0.4072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,075.41640	999.277	17.73	0.5908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			613.21640	671.177	17.73	0.4092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,085.14140	1,008.452	17.70	0.5947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			602.94140	660.352	17.70	0.4053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			748.80190	813.484	18.16	0.4564	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,359.02730	3,476.556	23.42	0.8338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			241.22730	224.656	23.42	0.1662	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			634.02540	693.081	17.80	0.4169	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,056.22540	981.181	17.80	0.5831	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,080.26580	1,003.852	17.72	0.5928	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		525.41610	485.751	20.42	0.3329	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,980.25680	1,866.784	15.99	0.8476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		138.05680	158.684	15.99	0.1524	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,351.95590	1,257.409	16.93	0.6895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		389.75590	429.309	16.93	0.3105	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		961.00190	891.584	18.16	0.5436	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		617.65030	571.102	19.78	0.3822	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		428.31230	471.408	17.05	0.3301	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,290.51230	1,199.508	17.05	0.6699	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,621.18450	1,714.257	20.29	0.6573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		543.38450	502.357	20.29	0.3427	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,683.21610	1,777.651	20.42	0.6671	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		371.29160	409.546	16.88	0.3008	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,344.63570	1,430.631	19.66	0.6079	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		636.83570	588.731	19.66	0.3921	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,794.56310	1,685.705	16.30	0.8077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		192.36310	217.605	16.30	0.1923	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,395.45030	1,483.002	19.78	0.6178	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		882.50690	817.453	18.47	0.5092	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,996.26740	1,882.420	15.97	0.8507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		134.06740	154.320	15.97	0.1493	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		165.97980	189.073	16.16	0.1736	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,878.17980	1,767.174	16.16	0.8264	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,383.49160	1,287.646	16.88	0.6992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		93.72800	109.889	15.67	0.1153	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,529.54050	1,620.484	20.08	0.6420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		571.74050	528.584	20.08	0.3580	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,160.49140	4,026.134	17.83	0.9893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		8.29140	8.034	17.83	0.0107	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		860.30690	929.353	18.47	0.4908	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		806.07770	872.784	18.30	0.4706	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		939.17770	871.784	18.30	0.5294	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,694.35880	2,801.856	22.11	0.7833	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		327.45880	300.856	22.11	0.2167	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,943.87240	2,041.138	20.86	0.6941	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		491.47240	454.538	20.86	0.3059	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,178.51840	1,098.662	17.50	0.6191	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		560.91840	615.262	17.50	0.3809	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,659.89210	1,752.384	20.29	0.6530	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		567.49210	525.784	20.29	0.3470	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		1,204.36230	1,123.149	17.41	0.6287	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		536.76230	589.749	17.41	0.3713	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		144.94980	165.149	15.90	0.1541	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,012.54980	1,898.549	15.90	0.8459	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,093.64770	1,170.149	19.01	0.5428	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		791.24770	733.549	19.01	0.4572	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	01/07/2019	Foreign Exchange Option	13.19	Put			190.33530	215.309	16.19	0.1860	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,873.33530	1,764.209	16.19	0.8140	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,691.35600	1,586.400	16.54	0.7686	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			264.65600	293.900	16.54	0.2314	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,042.48240	2,139.991	20.99	0.7036	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			479.18240	442.491	20.99	0.2964	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,100.62890	2,196.153	20.94	0.6918	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			528.42890	489.453	20.94	0.3082	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,268.42030	1,187.373	17.49	0.6256	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			590.62030	644.073	17.49	0.3744	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,815.23080	1,907.251	20.43	0.6537	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			820.25770	763.063	19.20	0.4480	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			603.03080	560.551	20.43	0.3463	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,294.19550	1,211.886	17.40	0.6346	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			566.39550	618.586	17.40	0.3654	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			157.86610	181.684	15.77	0.1583	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,085.66610	1,974.984	15.77	0.8417	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,232.45770	1,309.763	19.20	0.5520	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			221.92840	252.825	16.31	0.1990	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,911.52840	1,807.925	16.31	0.8010	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,984.60490	2,078.262	20.68	0.6687	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			586.50490	545.462	20.68	0.3313	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			719.39400	778.274	17.86	0.4115	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,191.29400	1,115.474	17.86	0.5885	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,974.75710	2,067.550	20.61	0.6569	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			628.25710	586.150	20.61	0.3431	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,348.49650	1,266.781	17.49	0.6313	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			614.99650	668.181	17.49	0.3687	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,375.94680	1,291.316	17.41	0.6398	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			592.44680	642.716	17.41	0.3602	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,269.33910	2,365.524	21.08	0.6933	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			552.83910	514.124	21.08	0.3067	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			167.16080	195.142	15.66	0.1610	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,150.66080	2,043.742	15.66	0.8390	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,374.85790	1,453.809	19.41	0.5623	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			838.35790	782.409	19.41	0.4377	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			253.26140	289.293	16.38	0.2098	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,952.36140	1,853.394	16.38	0.7902	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,304.85890	4,423.463	24.70	0.8291	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			299.55890	283.063	24.70	0.1709	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,631.51130	1,716.131	19.86	0.5977	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			776.61130	726.031	19.86	0.4023	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,708.39990	2,809.095	21.67	0.7291	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			493.49990	458.995	21.67	0.2709	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,279.81630	4,144.282	16.62	0.9838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			322.93850	356.344	16.66	0.2378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,890.45110	1,789.676	16.64	0.7652	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			315.35110	349.777	16.64	0.2348	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			578.44650	624.688	17.29	0.3473	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,991.49290	4,104.232	23.91	0.8122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			336.59290	314.132	23.91	0.1878	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,884.23460	1,782.953	16.65	0.7637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			319.13460	353.053	16.65	0.2363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,878.03850	1,776.244	16.66	0.7622	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			297.86360	277.925	25.09	0.1643	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,954.23670	4,066.800	23.84	0.8106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			339.33670	316.700	23.84	0.1894	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,639.55400	3,750.478	23.22	0.7956	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			364.65400	340.378	23.22	0.2044	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,453.54650	1,364.588	17.29	0.6527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,289.12120	1,364.464	19.16	0.5362	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,058.88490	3,163.135	22.18	0.7589	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			433.98490	403.036	22.18	0.2411	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,588.52680	1,494.069	17.08	0.6903	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			483.42680	524.169	17.08	0.3097	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,602.76360	4,718.025	25.09	0.8357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			350.79370	327.415	23.54	0.1962	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			866.30180	809.947	19.41	0.4402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,411.20180	1,490.047	19.41	0.5598	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,482.06110	1,391.897	17.25	0.6609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			556.96110	601.997	17.25	0.3391	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			924.22120	864.364	19.16	0.4638	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			609.29840	659.249	17.40	0.3589	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,242.07610	3,347.954	22.45	0.7726	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			407.17610	377.854	22.45	0.2274	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,352.27040	1,271.196	17.59	0.6213	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			667.17040	721.296	17.59	0.3787	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,805.69370	3,917.515	23.54	0.8038	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			869.40980	812.863	19.40	0.4415	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,552.37320	1,459.339	17.13	0.6805	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			507.27320	549.439	17.13	0.3195	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,312.45090	3,419.644	22.56	0.7774	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			397.55090	369.544	22.56	0.2226	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,414.39840	1,329.149	17.40	0.6411	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.71630	14.382	16.62	0.0162	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,585.61560	2,468.482	14.36	0.9109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			70.51560	88.582	14.36	0.0891	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,173.52850	1,101.033	18.20	0.5592	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			878.42850	941.133	18.20	0.4408	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,404.30980	1,482.963	19.40	0.5585	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,457.26320	1,369.968	17.38	0.6451	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			616.16320	664.368	17.38	0.3549	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	30/09/2019	Foreign Exchange Option	16.89	Put		2,428.12430	2,524.525	21.18	0.6936	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		579.22430	540.125	21.18	0.3064	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,429.79810	1,345.378	17.46	0.6370	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		638.69810	689.778	17.46	0.3630	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		657.44240	614.146	20.69	0.3422	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,116.34240	2,208.546	20.69	0.6578	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		180.31920	209.625	15.61	0.1636	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,221.41920	2,115.225	15.61	0.8364	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,502.07440	1,582.219	19.54	0.5685	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		863.17440	807.819	19.54	0.4315	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		283.52300	321.592	16.45	0.2177	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,998.42300	1,900.892	16.45	0.7823	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,282.55140	2,375.193	20.87	0.6605	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		682.55140	638.993	20.87	0.3395	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,540.17220	1,450.654	17.41	0.6500	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		640.17220	686.854	17.41	0.3500	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,652.53200	1,734.551	19.77	0.5768	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,030.56970	1,933.733	16.56	0.7724	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,296.27330	2,189.304	15.63	0.8336	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		196.27330	225.504	15.63	0.1664	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		882.53200	828.351	19.77	0.4232	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,596.83800	2,693.733	21.35	0.6938	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		606.83800	567.533	21.35	0.3062	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,512.86140	1,426.031	17.49	0.6423	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		662.86140	712.231	17.49	0.3577	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		320.56970	359.933	16.56	0.2276	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,740.99800	2,838.798	21.57	0.6913	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		639.29800	600.598	21.57	0.3087	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,593.11760	1,504.991	17.56	0.6473	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		684.81760	733.191	17.56	0.3527	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,424.95660	2,518.587	21.09	0.6601	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		910.96050	857.808	20.02	0.4193	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		713.25660	670.387	21.09	0.3399	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,620.21180	1,531.055	17.50	0.6546	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		661.91180	709.255	17.50	0.3454	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		210.52210	241.725	15.71	0.1690	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,368.82210	2,263.525	15.71	0.8310	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,782.66050	1,866.008	20.02	0.5807	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		355.60360	393.491	16.60	0.2341	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		2,079.90360	1,981.291	16.60	0.7659	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,188.53630	5,293.826	25.10	0.8227	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		375.03630	343.526	25.10	0.1773	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,343.30620	3,210.829	14.11	0.9493	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		46.80620	51.129	14.11	0.0507	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,973.90440	1,876.153	16.97	0.7340	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		447.40440	486.453	16.97	0.2660	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	15.82	Call			1,005.99150	948.510	19.75	0.4479	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,639.49150	1,718.810	19.75	0.5521	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,012.06060	954.213	19.73	0.4501	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,625.56060	1,704.513	19.73	0.5499	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,841.05970	2,939.780	21.70	0.6931	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			647.55970	609.479	21.70	0.3069	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,009.01730	951.356	19.74	0.4490	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,632.51730	1,711.656	19.74	0.5510	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,891.63520	2,989.935	21.75	0.6887	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			674.33520	635.635	21.75	0.3113	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,678.69750	1,591.744	17.64	0.6526	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			705.99750	756.044	17.64	0.3474	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,573.84610	2,668.418	21.28	0.6594	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			939.22270	886.866	20.25	0.4150	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			746.54610	704.118	21.28	0.3406	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,705.61120	1,617.466	17.58	0.6595	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			682.91120	731.766	17.58	0.3405	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			227.92170	259.242	15.80	0.1714	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,450.62170	2,344.942	15.80	0.8286	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,926.52270	2,011.166	20.25	0.5850	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			390.05530	430.023	16.71	0.2406	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,126.75530	2,029.723	16.71	0.7594	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			426.74510	464.766	16.81	0.2465	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,171.74510	2,072.365	16.81	0.7535	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			461.22060	499.938	16.90	0.2516	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,218.62060	2,119.538	16.90	0.7484	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,305.31800	1,240.313	19.53	0.5044	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,539.81800	1,612.713	19.53	0.4956	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,301.85530	1,237.009	19.54	0.5034	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,546.35530	1,619.409	19.54	0.4966	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,298.40380	1,233.716	19.55	0.5023	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,552.90380	1,626.116	19.55	0.4977	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			495.19400	535.639	17.00	0.2563	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,264.89400	2,167.140	17.00	0.7437	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,301.26490	2,204.152	17.08	0.7393	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			527.26490	568.652	17.08	0.2607	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			562.59730	604.314	17.15	0.2642	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,354.99730	2,257.714	17.15	0.7358	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,674.37360	1,603.843	19.03	0.5732	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,301.87360	1,370.443	19.03	0.4268	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,682.15440	1,611.364	19.01	0.5753	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,289.65440	1,357.964	19.01	0.4247	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,678.26190	1,607.598	19.02	0.5742	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,295.76190	1,364.198	19.02	0.4258	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,435.29400	1,505.673	19.26	0.4356	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,710.29400	1,640.973	19.26	0.5644	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	15.36	Call			1,824.96510	1,754.141	19.22	0.5758	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,443.36510	1,512.941	19.22	0.4242	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,832.65280	1,761.572	19.20	0.5777	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,431.05280	1,500.372	19.20	0.4223	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,828.80350	1,757.852	19.21	0.5768	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,437.20350	1,506.652	19.21	0.4232	0.00	0	0
Total \$ / R Option												73,023.46	100	9,064,171
Total \$ / R												827,545,121.36	57,651	10,117,798
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.37830		14.50870			0.0000	0.00	0	320
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.54940		14.68210			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.70810		14.84220			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.87990		15.01510			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.04970		15.18650			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	330
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			128,302.96220	139,037.971	21.93	0.8384	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			12,172.96220	9,867.971	21.93	0.1616	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			20,139.02870	16,576.058	20.73	0.2533	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			89,269.02870	98,746.058	20.73	0.7467	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			19,926.61780	16,393.070	20.75	0.2510	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			90,056.61780	99,563.070	20.75	0.7490	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			20,353.52370	16,761.100	20.70	0.2557	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			88,483.52370	97,931.100	20.70	0.7443	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			100,614.78110	92,025.759	17.15	0.6536	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			34,404.78110	39,085.760	17.15	0.3464	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			100,029.38790	91,475.561	17.17	0.6510	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			34,819.38790	39,535.561	17.17	0.3490	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			99,447.15900	90,928.189	17.19	0.6485	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			35,237.15900	39,988.189	17.19	0.3515	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			108,514.14340	100,845.241	17.70	0.5947	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			60,294.14340	66,035.241	17.70	0.4053	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			108,026.57620	100,385.184	17.72	0.5928	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			60,806.57620	66,575.184	17.72	0.4072	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			107,541.63580	99,927.712	17.73	0.5908	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			61,321.63580	67,117.712	17.73	0.4092	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			118,631.43470	111,318.008	18.16	0.5638	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			86,121.43470	92,328.008	18.16	0.4362	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			118,203.32710	110,911.425	18.17	0.5623	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			86,693.32710	92,921.425	18.17	0.4377	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			117,776.94560	110,506.523	18.19	0.5607	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			87,266.94560	93,516.523	18.19	0.4393	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			175,281.26980	166,054.021	17.36	0.6811	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			59,631.26980	64,084.021	17.36	0.3189	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			176,427.33790	167,159.601	17.34	0.6840	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	14.01	Put			58,777.33790	63,189.601	17.34	0.3160	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			175,853.17100	166,606.248	17.35	0.6825	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			59,203.17100	63,636.248	17.35	0.3175	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	330
£ / R	On	30/11/2018	Foreign Exchange Future			18.65860		18.91800			0.0000	0.00	0	13
£ / R	On	14/12/2018	Foreign Exchange Future			18.70340		18.96370			0.0000	7,743,207.60	414	440,006
£ / R	On	18/03/2019	Foreign Exchange Future			19.02430		19.29270			0.0000	0.00	0	8,144
£ / R	On	14/06/2019	Foreign Exchange Future			19.32150		19.59340			0.0000	0.00	0	5,506
£ / R	On	16/09/2019	Foreign Exchange Future			19.64750		19.92370			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			19.97220		20.25240			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.33100		20.61510			0.0000	0.00	0	0
Total £ / R Future												7,743,207.60	414	464,032
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			783.17970	969.302	18.60	0.7457	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			241.17970	167.902	18.60	0.2543	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			707.61400	873.827	18.08	0.6632	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			371.31400	277.227	18.08	0.3368	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,100.41800	2,341.208	20.24	0.9283	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			64.11800	44.608	20.24	0.0717	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,024.82500	830.712	17.30	0.6962	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			181.12500	247.312	17.30	0.3038	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,017.44070	824.022	17.30	0.6933	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			183.74070	250.622	17.30	0.3067	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,032.23640	837.431	17.30	0.6992	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			178.53640	244.031	17.30	0.3008	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			888.63010	755.659	17.29	0.4904	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			785.93010	921.359	17.29	0.5096	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,397.75780	1,214.557	16.96	0.6607	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			405.05780	490.257	16.96	0.3393	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,404.60750	2,629.836	19.26	0.8204	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			257.30750	214.136	19.26	0.1796	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,390.94850	1,208.481	16.96	0.6589	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			408.24850	494.181	16.96	0.3411	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,404.58480	1,220.657	16.96	0.6626	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			401.88480	486.357	16.96	0.3374	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,279.18430	1,456.406	17.91	0.6492	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			571.88430	480.707	17.91	0.3508	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,404.28810	1,590.781	18.09	0.6759	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			516.98810	435.081	18.09	0.3241	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,610.06210	1,407.340	16.91	0.7154	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			317.36210	383.040	16.91	0.2846	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,613.36150	1,437.096	17.39	0.6297	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			649.96150	745.596	17.39	0.3703	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	18.64	Call			1,607.42370	1,431.556	17.40	0.6282	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			654.02370	750.056	17.40	0.3718	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,619.30890	1,442.646	17.39	0.6311	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			645.90890	741.146	17.39	0.3689	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,936.61540	1,754.007	17.77	0.6340	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			822.91540	916.507	17.77	0.3660	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,930.57830	1,748.604	17.77	0.6328	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			826.87830	921.104	17.77	0.3672	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,924.55320	1,743.221	17.78	0.6316	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			830.85320	925.721	17.78	0.3684	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,747.18000	1,591.996	18.60	0.5418	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,444.78000	1,569.796	18.60	0.4582	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,742.62980	1,587.764	18.61	0.5408	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,450.22980	1,575.564	18.61	0.4592	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,738.09850	1,583.543	18.61	0.5398	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,455.69850	1,581.343	18.61	0.4602	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,680.50490	1,807.364	19.05	0.4525	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,991.16010	1,834.162	19.05	0.5467	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,686.06010	1,813.162	19.05	0.4533	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,000.04910	1,842.575	19.04	0.5484	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,674.94910	1,801.575	19.04	0.4516	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,995.60490	1,838.364	19.05	0.5475	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												7,743,207.60	414	468,232
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12790		0.12945			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13051		0.13211			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13296		0.13460			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			993.37460	871.689	18.09	0.8313	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			47.97460	81.889	18.09	0.1687	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			374.53960	302.669	20.36	0.4320	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			429.13960	512.869	20.36	0.5680	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,955.32870	1,800.668	20.98	0.9729	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			9.92870	10.868	20.98	0.0271	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,478.54510	1,349.138	22.17	0.7477	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			267.64510	298.138	22.17	0.2523	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			862.23270	763.308	22.38	0.5393	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			651.33270	712.308	22.38	0.4607	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,288.87440	2,139.418	21.95	0.9026	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			77.97440	88.418	21.95	0.0974	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,068.15740	986.857	19.75	0.5876	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			608.15740	690.457	19.75	0.4124	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			681.09380	612.312	21.13	0.4132	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,221.09380	1,315.912	21.13	0.5868	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,651.40050	1,544.249	17.75	0.7857	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			191.40050	247.848	17.75	0.2143	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.51250		16.67690			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.55990		16.72530			0.0000	1,043,273.70	63	106,648
€ / R	On	18/03/2019	Foreign Exchange Future			16.90550		17.07610			0.0000	253,582.50	15	36,311
€ / R	On	14/06/2019	Foreign Exchange Future			17.22870		17.40370			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.46070		17.63850			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.58650		17.76680			0.0000	25,113,522.00	1,428	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.89900		18.08100			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.29940		18.48850			0.0000	0.00	0	0
Total € / R Future												26,410,378.20	1,506	156,164
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			612.15830	720.077	18.40	0.6889	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			249.05830	192.577	18.40	0.3111	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			137.10490	107.276	20.06	0.1653	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,301.80490	1,437.376	20.06	0.8347	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			135.70300	106.148	20.08	0.1638	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,310.40300	1,446.248	20.08	0.8362	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			138.52340	108.418	20.03	0.1669	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,293.22340	1,428.518	20.03	0.8331	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,281.62210	4,446.412	26.72	0.9887	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			6.92210	6.312	26.72	0.0113	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			249.86140	291.149	15.50	0.2714	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,325.96140	1,196.649	15.50	0.7286	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,229.41070	1,107.796	15.67	0.6970	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			293.31070	342.296	15.67	0.3030	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,222.68860	1,101.742	15.68	0.6947	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			296.58860	346.242	15.68	0.3053	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			290.05290	338.376	15.66	0.3007	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,756.98320	2,903.291	21.07	0.8551	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			183.08320	158.791	21.07	0.1449	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,626.14650	1,483.389	15.22	0.8107	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			150.04650	177.889	15.22	0.1893	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			634.28170	564.441	17.50	0.4334	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			888.18170	988.941	17.50	0.5666	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,236.15290	1,113.876	15.66	0.6993	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,195.69860	1,098.019	16.54	0.5907	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			651.99860	729.319	16.54	0.4093	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,190.75450	1,093.412	16.55	0.5889	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			657.05450	734.712	16.55	0.4111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,185.83020	1,088.829	16.57	0.5872	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			662.13020	740.129	16.57	0.4128	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			347.72980	391.146	15.61	0.2488	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,956.22980	1,821.846	15.61	0.7512	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,566.13390	2,701.244	20.00	0.7143	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			554.63390	511.944	20.00	0.2857	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,813.61170	1,685.567	15.77	0.7195	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			415.11170	464.867	15.77	0.2805	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,366.36580	1,268.165	16.60	0.5986	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			737.86580	817.465	16.60	0.4014	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,163.30830	1,081.110	17.50	0.5082	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,166.50830	1,264.610	17.50	0.4918	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,159.53690	1,077.494	17.51	0.5069	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,172.73690	1,270.994	17.51	0.4931	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,155.77950	1,073.892	17.53	0.5056	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,178.97950	1,277.392	17.53	0.4944	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,303.97360	1,402.774	17.61	0.4756	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,371.23550	1,288.085	17.62	0.5233	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,310.23550	1,409.085	17.62	0.4767	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,367.51000	1,284.408	17.64	0.5222	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,316.51000	1,415.408	17.64	0.4778	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,374.97360	1,291.774	17.61	0.5244	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,522.17630	1,625.221	17.89	0.4732	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,557.07690	1,471.011	17.90	0.5258	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,528.57690	1,631.611	17.90	0.4742	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,553.49700	1,467.402	17.91	0.5248	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,534.99700	1,638.002	17.91	0.4752	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,560.67630	1,474.621	17.89	0.5268	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												26,410,378.20	1,506	251,800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.19970		10.35270			0.0000	112,196.70	11	32,165
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.33500		10.49000			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.46500		10.62210			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.60840		10.76780			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.75150		10.91450			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.91090		11.07550			0.0000	0.00	0	0
Total AU\$ / R Future												112,196.70	11	37,514
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,138.75040	1,284.058	18.15	0.9518	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			20.97300	13.440	18.17	0.0472	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,148.27300	1,293.740	18.17	0.9528	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			20.50580	13.130	18.20	0.0462	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,157.80580	1,303.431	18.20	0.9538	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			21.45040	13.758	18.15	0.0482	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			438.87450	359.866	14.03	0.5113	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	Put			298.87450	374.866	14.03	0.4887	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			433.78300	355.752	14.06	0.5070	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			303.78300	380.752	14.06	0.4930	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			428.73650	351.682	14.08	0.5027	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			308.73650	386.682	14.08	0.4973	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			739.23190	844.890	15.38	0.6367	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			348.33370	297.379	15.40	0.3608	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			746.23370	852.379	15.40	0.6392	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			354.35290	302.420	15.36	0.3658	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			732.25290	837.420	15.36	0.6342	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			351.33190	299.890	15.38	0.3633	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			598.83370	683.302	14.95	0.5116	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			602.41720	528.032	14.97	0.4859	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			604.61720	689.632	14.97	0.5141	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			610.87700	535.398	14.93	0.4910	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			593.07700	676.998	14.93	0.5090	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			606.63370	531.702	14.95	0.4884	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			715.49280	636.687	15.36	0.4994	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			700.99280	785.187	15.36	0.5006	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			711.40590	632.979	15.38	0.4973	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			706.90590	791.479	15.38	0.5027	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			719.66770	640.422	15.35	0.5016	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			695.16770	778.922	15.35	0.4984	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			824.22300	744.015	15.77	0.5082	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			808.72300	893.115	15.77	0.4918	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			820.16650	740.281	15.78	0.5063	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			814.66650	899.381	15.78	0.4937	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			828.29420	747.763	15.76	0.5101	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			802.79420	886.863	15.76	0.4899	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												112,196.70	11	37,514
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.99010		11.07850			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.14300		11.23330			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.28090		11.37490			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.29880		11.39400			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.44880		11.54310			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.59870		11.69330			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			1,601.55000	1,513.005	17.29	0.9886	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.05000	2.905	17.29	0.0114	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,591.61070	1,503.065	17.23	0.9883	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.11070	2.965	17.23	0.0117	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,611.49050	1,522.946	17.35	0.9888	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.99050	2.846	17.35	0.0112	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			695.51530	634.832	14.25	0.6783	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			192.21530	221.832	14.25	0.3217	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			689.13820	628.827	14.27	0.6744	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			195.83820	225.827	14.27	0.3256	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			701.93420	640.882	14.23	0.6821	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			188.63420	217.882	14.23	0.3179	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			858.70210	794.807	14.71	0.6658	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			283.80210	313.907	14.71	0.3342	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			852.71570	789.136	14.72	0.6628	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			287.81570	318.236	14.72	0.3372	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			865.10500	800.514	14.69	0.6687	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			280.20500	309.614	14.69	0.3313	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			692.14880	644.074	15.94	0.5113	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			678.14880	725.274	15.94	0.4887	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			688.01230	640.191	15.95	0.5090	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			684.01230	731.391	15.95	0.4910	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			683.89940	636.336	15.97	0.5068	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			689.89940	737.536	15.97	0.4932	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			802.55430	754.131	16.32	0.5166	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			799.45430	845.331	16.32	0.4834	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			798.55000	750.284	16.33	0.5147	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			805.45000	851.484	16.33	0.4853	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			806.57910	758.004	16.31	0.5186	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			793.47910	839.204	16.31	0.4814	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			912.81110	864.199	16.57	0.5231	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			909.51110	955.499	16.57	0.4769	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			908.89810	860.358	16.58	0.5214	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			915.59810	961.658	16.58	0.4786	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			916.73650	868.052	16.56	0.5248	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			903.43650	949.352	16.56	0.4752	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CHF / R	On	14/12/2018	Foreign Exchange Future			14.48460		14.62540			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			14.80330		14.94940			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.10120		15.25120			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.43160		15.58590			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.71600		15.87310			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.37490		16.54010			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,898
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,442.10030	1,307.530	17.21	0.9247	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			26.70030	32.930	17.21	0.0753	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,432.74150	1,298.298	17.20	0.9232	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			27.34150	33.698	17.20	0.0768	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,451.47260	1,316.777	17.22	0.9262	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			26.07260	32.177	17.22	0.0738	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			896.67210	803.634	16.97	0.6021	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			427.27210	480.334	16.97	0.3979	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			907.95220	814.171	16.95	0.6071	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			418.55220	470.872	16.95	0.3929	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			902.29900	808.890	16.96	0.6046	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			422.89900	475.590	16.96	0.3954	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,121.26500	1,032.196	17.47	0.5978	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			600.06500	660.996	17.47	0.4022	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,116.11620	1,027.341	17.48	0.5959	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			604.91620	666.141	17.48	0.4041	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,126.43470	1,037.071	17.46	0.5997	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			595.23470	655.871	17.46	0.4003	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,046.94300	976.470	18.70	0.4981	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,151.04300	1,234.870	18.70	0.5019	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,043.18550	972.942	18.72	0.4967	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,157.28550	1,241.342	18.72	0.5033	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,050.71500	980.017	18.69	0.4995	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,144.81500	1,228.417	18.69	0.5005	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,229.31540	1,158.252	18.87	0.5110	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,306.21540	1,392.252	18.87	0.4890	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,225.55410	1,154.693	18.88	0.5098	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,312.45410	1,398.693	18.88	0.4902	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,221.81230	1,151.152	18.89	0.5086	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,318.71230	1,405.152	18.89	0.4914	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,452.93300	1,380.423	19.36	0.5188	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,542.83300	1,635.523	19.36	0.4812	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,449.30330	1,376.969	19.37	0.5177	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,549.20330	1,642.069	19.37	0.4823	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,456.58130	1,383.896	19.35	0.5198	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,536.48130	1,628.996	19.35	0.4802	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			2.06600		2.08910			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08340		2.10660			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10050		2.12390			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,837.54160	1,619.106	16.19	0.9038	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			46.54160	59.106	16.19	0.0962	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,745.92310	1,530.084	16.15	0.8890	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			54.92310	70.084	16.15	0.1110	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	1.90	Call			1,930.29280	1,709.586	16.23	0.9171	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			39.29280	49.586	16.23	0.0829	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			766.32880	877.726	15.99	0.4922	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			884.34200	769.296	16.05	0.4892	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			818.34200	935.296	16.05	0.5108	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			982.22300	856.034	15.92	0.5266	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			716.22300	822.034	15.92	0.4734	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			932.32880	811.726	15.99	0.5078	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,911.72920	1,733.455	15.63	0.7033	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			472.72920	528.455	15.63	0.2967	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,841.75110	1,667.619	15.62	0.6893	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			502.75110	562.618	15.62	0.3107	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,983.02580	1,800.745	15.64	0.7170	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			444.02580	495.745	15.64	0.2830	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			124.45380		189.41800			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			2.24250		2.26640			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.29070		2.31460			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33650		2.36110			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.37870		2.40360			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.52050		2.54700			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.59090		2.61920			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,826.92760	1,592.307	15.15	0.8941	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			62.92760	67.307	15.15	0.1059	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,737.43960	1,506.379	15.24	0.8769	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			73.43960	81.379	15.24	0.1231	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,917.69220	1,680.163	15.06	0.9098	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			53.69220	55.163	15.06	0.0902	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,268.63970	1,128.887	15.86	0.5904	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			622.63970	721.887	15.86	0.4096	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,213.87950	1,079.139	15.93	0.5730	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			667.87950	772.139	15.93	0.4270	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,325.22720	1,180.473	15.78	0.6078	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			579.22720	673.473	15.78	0.3922	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			352.88380	399.804	15.63	0.2227	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,488.82760	2,292.996	15.65	0.7658	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			377.82760	427.996	15.65	0.2342	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	Call			2,414.97950	2,222.492	15.68	0.7541	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			403.97950	457.492	15.68	0.2459	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,563.88380	2,364.805	15.63	0.7773	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,556.82480	1,431.070	16.98	0.5101	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,520.82480	1,644.070	16.98	0.4899	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,642.08350	1,511.104	16.86	0.5305	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,406.08350	1,524.104	16.86	0.4695	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,598.91260	1,470.564	16.92	0.5203	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,462.91260	1,583.564	16.92	0.4797	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,956.00160	2,090.443	17.97	0.4859	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,008.10710	1,871.488	17.84	0.5301	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,838.10710	1,966.488	17.84	0.4699	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,966.62560	1,833.046	17.91	0.5221	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,896.62560	2,028.046	17.91	0.4779	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,926.00160	1,795.443	17.97	0.5141	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,327.79880	2,180.865	18.21	0.5364	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,135.79880	2,271.865	18.21	0.4636	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,287.48990	2,142.700	18.26	0.5295	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,195.48990	2,333.700	18.26	0.4705	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,247.91610	2,105.253	18.31	0.5226	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,255.91610	2,396.253	18.31	0.4774	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			1.83630		1.85250			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.86050		1.87690			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88290		1.89950			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,932.85910	2,771.058	20.22	0.9844	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			7.85910	8.059	20.22	0.0156	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,833.52290	2,671.837	19.80	0.9828	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			8.52290	8.837	19.80	0.0172	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,734.25470	2,572.704	19.38	0.9809	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			9.25470	9.704	19.38	0.0191	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,306.12150	1,198.329	17.25	0.6582	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			437.12150	493.329	17.25	0.3418	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,244.49370	1,142.900	17.37	0.6387	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			475.49370	537.900	17.37	0.3613	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,369.75900	1,255.929	17.13	0.6777	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			400.75900	450.929	17.13	0.3223	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,848.22170	1,724.821	17.02	0.7131	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			453.22170	495.821	17.02	0.2869	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,782.31250	1,662.405	17.09	0.6983	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			487.31250	533.405	17.09	0.3017	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	1.75	Call			1,915.69900	1,788.906	16.96	0.7277	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			420.69900	459.906	16.96	0.2723	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			0.14100		0.14260			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14000		0.14230			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13970		0.14110			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			1.75270		1.77520			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.78140		1.80450			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80810		1.83170			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			9.43250		9.56800			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.55610		9.69400			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.67630		9.81650			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.80950		9.95140			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.30690		10.45490			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.46390		10.61560			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			665.53390	544.829	14.42	0.8470	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			27.53390	42.329	14.42	0.1530	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			656.59930	536.437	14.41	0.8423	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			28.59930	43.937	14.41	0.1577	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			674.50280	553.268	14.43	0.8516	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			26.50280	40.768	14.43	0.1484	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			439.72910	366.281	14.62	0.5302	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			275.72910	340.181	14.62	0.4698	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			434.50900	361.697	14.63	0.5257	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			280.50900	345.597	14.63	0.4743	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			444.99350	370.908	14.61	0.5347	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			270.99350	334.808	14.61	0.4653	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			435.37280	373.761	15.50	0.4452	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			538.87280	617.461	15.50	0.5548	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			431.55660	370.424	15.52	0.4422	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			545.05660	624.124	15.52	0.5578	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			439.22100	377.129	15.48	0.4483	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			532.72100	610.829	15.48	0.5517	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	16/09/2019	Foreign Exchange Option	9.84	Call			639.48040	559.082	15.44	0.5208	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			528.08040	589.582	15.44	0.4792	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			634.98290	555.081	15.46	0.5181	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			533.58290	595.581	15.46	0.4819	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			630.51750	551.112	15.48	0.5154	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			539.11750	601.612	15.48	0.4846	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			782.99290	701.143	16.43	0.5255	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			678.09290	744.243	16.43	0.4745	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			778.69350	697.286	16.44	0.5234	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			683.79350	750.386	16.44	0.4766	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			787.31070	705.026	16.41	0.5277	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			672.41070	738.126	16.41	0.4723	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			884.56700	803.554	16.81	0.5289	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			788.96700	859.654	16.81	0.4711	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			880.34820	799.727	16.83	0.5271	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			794.74820	865.827	16.83	0.4729	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			888.81050	807.401	16.80	0.5308	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			783.21050	853.501	16.80	0.4692	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			1.34100		1.35090			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34750		1.35840			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35300		1.36420			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			909.00000	810.000		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			809.00000	710.000		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			1,009.00000	910.000		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			184.00000	75.000		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			84.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	25.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			284.00000	175.000		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			442.00000	330.000		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			342.00000	230.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			542.00000	430.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.30080		1.30710			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			1.15170		1.15280			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.16190		1.16310			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.17140		1.17260			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			10.43220		10.54680			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.58080		10.69700			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.72070		10.83830			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			1,184.36050	1,070.962	15.77	0.9654	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			7.56050	8.762	15.77	0.0346	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,174.52120	1,061.154	15.70	0.9646	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			7.72120	8.954	15.70	0.0354	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,194.20350	1,080.775	15.84	0.9662	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			7.40350	8.575	15.84	0.0338	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			605.80370	534.361	15.21	0.6129	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			248.80370	293.561	15.21	0.3871	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			600.00650	529.049	15.22	0.6090	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			253.00650	298.249	15.22	0.3910	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			611.64240	539.713	15.19	0.6168	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			244.64240	288.913	15.19	0.3832	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,026.88230	935.396	14.90	0.7395	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			188.58230	214.696	14.90	0.2605	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,019.69670	928.516	14.90	0.7368	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			191.39670	217.816	14.90	0.2632	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,034.09920	942.304	14.89	0.7423	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			185.79920	211.604	14.89	0.2577	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Future			2.46060		2.46340			0.0000	0.00	0	10,000
TRY / R On 18/03/2019 Foreign Exchange Future			2.35020		2.35750			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
TRY / R	On	14/06/2019	Foreign Exchange Future			2.25150		2.25440			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	10,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			3.32720	3.459	26.70	0.0360	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			509.92720	512.858	26.70	0.9640	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.42180	3.504	27.14	0.0359	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			520.02180	522.904	27.14	0.9641	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.23410	3.414	26.25	0.0361	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			499.83410	502.814	26.25	0.9639	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			36.38660	33.793	23.80	0.1863	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			398.88660	403.593	23.80	0.8137	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			35.03510	32.506	23.85	0.1803	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			407.53510	412.306	23.85	0.8197	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			33.73190	31.266	23.89	0.1746	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			416.23190	421.066	23.89	0.8254	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.14350	3.837	26.64	0.0229	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,279.74350	1,282.337	26.64	0.9771	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.00230	3.704	26.64	0.0222	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,289.60230	1,292.204	26.64	0.9778	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.28950	3.974	26.64	0.0236	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,269.88950	1,272.474	26.64	0.9764	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	10,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17160		1.17270			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.11740		1.11890			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.07340		1.07510			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												861 737 880.40	59,482	1,733,546
Total Options												73 023.46	100	9,164,007
Grand Total:												861,810,903.86	59,582	10,897,553