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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/11/2018 Foreign Exchange Future			14.30630		14.46580			0.0000	286,126,000.00	20,000	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.29030		14.46580			0.0000	0.00	0	0
\$ / R On 09/11/2018 Foreign Exchange Future			14.29290		14.46790			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.29810		14.47400			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.30120		14.47760			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.30310		14.47940			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.30870		14.48480			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.31060		14.48660			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.31430		14.49020			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.31620		14.49200			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.32550		14.50090			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.32740		14.50270			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.32920		14.50450			0.0000	40,522,977.60	2,828	4,665
\$ / R On 05/12/2018 Foreign Exchange Future			14.33860		14.51350			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.34040		14.51530			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.34220		14.51700			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.34940		14.52410			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.35120		14.52590			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.35480		14.52940			0.0000	772,144,692.00	53,790	810,412
\$ / R On 20/12/2018 Foreign Exchange Future			14.36560		14.54010			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.36740		14.54180			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	31/12/2018			Foreign Exchange Future	14.38550	14.55960			0.0000	0.00	0	2,710
\$ / R	On	02/01/2019			Foreign Exchange Future	14.38910	14.56310			0.0000	0.00	0	55
\$ / R	On	18/01/2019			Foreign Exchange Future	14.41710	14.59220			0.0000	0.00	0	0
\$ / R	On	30/01/2019			Foreign Exchange Future	14.43790	14.61420			0.0000	0.00	0	55
\$ / R	On	31/01/2019			Foreign Exchange Future	14.43970	14.61610			0.0000	0.00	0	2,093
\$ / R	On	13/02/2019			Foreign Exchange Future	14.46260	14.63980			0.0000	0.00	0	70
\$ / R	On	28/02/2019			Foreign Exchange Future	14.48960	14.66710			0.0000	0.00	0	6,096
\$ / R	On	18/03/2019			Foreign Exchange Future	14.52190	14.69990			0.0000	63,330,005.90	4,361	52,129
\$ / R	On	27/03/2019			Foreign Exchange Future	14.53800	14.71630			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019			Foreign Exchange Future	14.54160	14.71990			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019			Foreign Exchange Future	14.54880	14.72720			0.0000	0.00	0	55
\$ / R	On	26/04/2019			Foreign Exchange Future	14.59190	14.77090			0.0000	0.00	0	0
\$ / R	On	30/04/2019			Foreign Exchange Future	14.59910	14.77810			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019			Foreign Exchange Future	14.65510	14.83530			0.0000	0.00	0	55
\$ / R	On	03/06/2019			Foreign Exchange Future	14.66050	14.84080			0.0000	0.00	0	0
\$ / R	On	14/06/2019			Foreign Exchange Future	14.68050	14.86120			0.0000	21,110,559.00	1,438	18,901
\$ / R	On	20/06/2019			Foreign Exchange Future	14.69130	14.87230			0.0000	0.00	0	0
\$ / R	On	28/06/2019			Foreign Exchange Future	14.70580	14.88700			0.0000	0.00	0	0
\$ / R	On	01/07/2019			Foreign Exchange Future	14.71120	14.89260			0.0000	0.00	0	55
\$ / R	On	03/07/2019			Foreign Exchange Future	14.71490	14.89630			0.0000	0.00	0	0
\$ / R	On	31/07/2019			Foreign Exchange Future	14.76560	14.94810			0.0000	0.00	0	0
\$ / R	On	01/08/2019			Foreign Exchange Future	14.76740	14.94990			0.0000	0.00	0	55
\$ / R	On	13/08/2019			Foreign Exchange Future	14.78940	14.97240			0.0000	0.00	0	0
\$ / R	On	30/08/2019			Foreign Exchange Future	14.82080	15.00460			0.0000	0.00	0	0
\$ / R	On	02/09/2019			Foreign Exchange Future	14.82630	15.01030			0.0000	0.00	0	55
\$ / R	On	05/09/2019			Foreign Exchange Future	14.83190	15.01600			0.0000	0.00	0	0
\$ / R	On	16/09/2019			Foreign Exchange Future	14.85220	15.03680			0.0000	12,342,178.20	831	16,871
\$ / R	On	30/09/2019			Foreign Exchange Future	14.87810	15.06330			0.0000	0.00	0	0
\$ / R	On	02/10/2019			Foreign Exchange Future	14.88180	15.06700			0.0000	0.00	0	55
\$ / R	On	31/10/2019			Foreign Exchange Future	14.93540	15.12190			0.0000	0.00	0	55
\$ / R	On	29/11/2019			Foreign Exchange Future	14.99330	15.18220			0.0000	0.00	0	0
\$ / R	On	02/12/2019			Foreign Exchange Future	14.99940	15.18850			0.0000	0.00	0	55
\$ / R	On	13/12/2019			Foreign Exchange Future	15.02180	15.21180			0.0000	20,129,212.00	1,340	9,870
\$ / R	On	31/12/2019			Foreign Exchange Future	15.05850	15.24990			0.0000	0.00	0	0
\$ / R	On	02/01/2020			Foreign Exchange Future	15.06250	15.25410			0.0000	0.00	0	55
\$ / R	On	31/01/2020			Foreign Exchange Future	15.12150	15.31550			0.0000	0.00	0	55
\$ / R	On	02/03/2020			Foreign Exchange Future	15.18460	15.38110			0.0000	0.00	0	55
\$ / R	On	16/03/2020			Foreign Exchange Future	15.21310	15.41070			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020			Foreign Exchange Future	15.24770	15.44670			0.0000	0.00	0	55
\$ / R	On	29/04/2020			Foreign Exchange Future	15.30260	15.50380			0.0000	0.00	0	55
\$ / R	On	02/06/2020			Foreign Exchange Future	15.37180	15.57580			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020			Foreign Exchange Future	15.39220	15.59690			0.0000	0.00	0	0
\$ / R	On	28/07/2020			Foreign Exchange Future	15.48580	15.69430			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020			Foreign Exchange Future	15.58350	15.79590			0.0000	0.00	0	0
Total \$ / R Future											1,215,705,624.70	84,588	1,027,285

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		466.74610	306.300	11.62	1.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put		0.94610	0.000	11.62	0.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Call		105.97510	0.000	11.62	0.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Put		40.17510	93.700	11.62	1.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put		387.68110	543.700	11.62	1.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call		3.48110	0.000	11.62	0.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put		1,034.28040	1,193.700	11.62	1.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call		0.08040	0.000	11.62	0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		611.84770	431.925	16.56	0.9795	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		6.04770	1.625	16.56	0.0205	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,344.25200	2,519.718	48.42	0.9999	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		0.05200	0.018	48.42	0.0001	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		0.00000	0.000	16.41	0.0000	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,565.80000	2,390.300	16.41	1.0000	0.00	0	0
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Put		132.61170	214.615	19.58	0.6032	0.00	0	20,000
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Call		200.51170	107.515	19.58	0.3968	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		457.43140	598.046	20.38	0.8581	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		71.43140	36.146	20.38	0.1419	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put		223.54270	322.779	19.23	0.6414	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call		201.14270	123.979	19.23	0.3586	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put		982.35050	1,148.502	22.85	0.9604	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call		19.95050	9.702	22.85	0.0396	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call		281.83670	182.026	18.63	0.4763	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put		144.23670	220.826	18.63	0.5237	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put		385.92100	510.859	20.20	0.7706	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call		125.32100	73.959	20.20	0.2294	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put		371.64400	494.665	20.12	0.7609	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call		131.04400	77.765	20.12	0.2391	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call		89.00520	50.446	20.76	0.1663	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put		499.60520	637.346	20.76	0.8337	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call		525.97770	383.282	17.68	0.7376	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put		46.57770	80.182	17.68	0.2624	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put		415.13070	543.755	20.35	0.7890	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call		114.53070	66.855	20.35	0.2110	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put		143.38350	216.911	18.63	0.5056	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call		302.78350	200.011	18.63	0.4944	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		0.03270	0.046	29.78	0.0002	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		2,809.43270	2,633.146	29.78	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		3,649.40000	3,473.120	37.89	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		0.00000	0.020	37.89	0.0001	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		4.51650	5.063	20.42	0.0233	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		1,263.91650	1,088.163	20.42	0.9767	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put		470.42870	601.299	20.02	0.7945	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call		115.22870	69.999	20.02	0.2055	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put		348.72990	464.435	19.41	0.7171	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call		163.52990	103.135	19.41	0.2829	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			529.53270	664.411	20.31	0.8125	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			106.13270	65.011	20.31	0.1875	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			130.95590	190.974	17.99	0.4228	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			411.15590	295.274	17.99	0.5772	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			338.48950	446.016	19.29	0.6666	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			210.48950	142.216	19.29	0.3334	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			875.97710	1,027.636	21.37	0.9004	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			57.97710	33.836	21.37	0.0996	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			451.06470	567.547	19.50	0.7082	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			191.96470	133.047	19.50	0.2918	0.00	0	4,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			201.00720	273.476	18.11	0.4872	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			381.90720	278.976	18.11	0.5128	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			21.46380	30.464	17.68	0.0929	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,064.16380	897.864	17.68	0.9071	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			436.41210	326.816	18.08	0.5540	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			181.91210	247.616	18.08	0.4460	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			202.43130	272.876	18.16	0.4738	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			406.93130	302.076	18.16	0.5262	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,510.35110	1,338.063	18.94	0.9701	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			2.16680	1.535	26.00	0.0048	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,202.48250	2,374.878	24.28	0.9875	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			6.98250	4.078	24.28	0.0125	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			186.65560	130.876	19.74	0.2780	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			719.48850	575.719	17.44	0.7668	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			64.98850	96.519	17.44	0.2332	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			55.73150	83.769	17.36	0.2099	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			760.23150	612.969	17.36	0.7901	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,807.66680	2,982.335	26.00	0.9952	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			5.85110	8.863	18.94	0.0299	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			122.27270	172.380	17.81	0.3518	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			546.77270	421.580	17.81	0.6482	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			488.03960	606.097	19.67	0.7143	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			192.53960	135.297	19.67	0.2857	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			502.15560	621.676	19.74	0.7220	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,020.69790	1,169.019	21.33	0.8712	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			84.19790	57.619	21.33	0.1288	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			706.89030	570.250	17.45	0.7298	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			91.59030	129.850	17.45	0.2702	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			894.76150	1,036.391	20.94	0.8369	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			110.06150	76.791	20.94	0.1631	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			194.32700	141.053	19.80	0.2732	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			579.02700	700.653	19.80	0.7268	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			440.32710	335.584	18.07	0.5314	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			225.02710	295.184	18.07	0.4686	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			413.62660	517.443	19.09	0.6292	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			280.62660	209.643	19.09	0.3708	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	11/12/2018	Foreign Exchange Option	15.69	Put			1,241.61170	1,394.126	21.78	0.8885	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			75.71170	53.526	21.78	0.1115	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			757.73980	620.930	17.30	0.7395	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			93.63980	131.530	17.30	0.2605	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			727.68650	857.154	20.18	0.7642	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			171.78650	126.554	20.18	0.2358	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			54.03730	77.881	16.97	0.1766	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			928.13730	777.281	16.97	0.8234	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			589.69230	708.192	19.66	0.7033	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			225.59230	169.392	19.66	0.2967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			186.59670	139.605	20.22	0.2469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			737.19670	864.805	20.22	0.7531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			184.28650	137.759	20.24	0.2441	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			744.88650	872.959	20.24	0.7559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			188.93320	141.474	20.19	0.2496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			729.53320	856.674	20.19	0.7504	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,482.16550	1,637.865	22.31	0.9122	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			61.56550	42.665	22.31	0.0878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,890.61950	2,716.074	23.32	0.9964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			1.21950	1.274	23.32	0.0036	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,720.15950	2,891.148	24.30	0.9854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			9.55950	5.949	24.30	0.0146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,576.94880	1,405.996	16.78	0.9659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			7.54880	11.196	16.78	0.0341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			13.96170	24.998	16.88	0.0676	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,343.36170	1,179.798	16.88	0.9324	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			596.72960	714.125	19.68	0.6967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			236.12960	178.925	19.68	0.3033	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			3.81430	4.622	18.84	0.0140	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,033.21430	1,859.422	18.84	0.9860	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			125.89600	171.376	17.53	0.3048	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			705.29600	576.176	17.53	0.6952	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			88.14400	123.677	17.30	0.2416	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			817.54400	678.477	17.30	0.7584	0.00	0	3,068
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			8.03980	12.899	16.80	0.0385	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,537.43980	1,367.699	16.80	0.9615	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			16.79780	29.156	16.90	0.0770	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,296.19780	1,133.956	16.90	0.9230	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			676.70260	800.272	20.00	0.7305	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			206.10260	155.072	20.00	0.2695	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,152.62730	1,978.621	19.47	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			3.22730	3.821	19.47	0.0115	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			561.70320	676.107	19.54	0.6802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			251.10320	190.907	19.54	0.3198	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,903.99280	1,730.508	18.16	0.9825	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			4.59280	5.708	18.16	0.0175	0.00	0	39,589

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			140.59730	189.590	17.61	0.3268	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			669.99730	544.390	17.61	0.6732	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,438.85430	1,272.927	16.84	0.9485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			9.45430	18.127	16.84	0.0515	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,780.81550	2,606.290	22.75	0.9958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			1.41550	1.490	22.75	0.0042	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			38.64550	59.021	17.00	0.1371	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,068.04550	913.821	17.00	0.8629	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,531.34510	2,356.943	21.45	0.9938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			1.94510	2.143	21.45	0.0062	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,784.87780	1,611.770	17.54	0.9784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			5.47780	6.970	17.54	0.0216	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,631.11070	2,456.651	21.97	0.9947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			1.71070	1.851	21.97	0.0053	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			412.47450	511.697	18.89	0.5960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			331.87450	256.497	18.89	0.4040	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			318.75410	402.853	18.41	0.5253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			408.15410	317.653	18.41	0.4747	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			184.01760	242.485	17.81	0.3854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			583.41760	467.285	17.81	0.6146	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			418.52750	518.456	18.92	0.5999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			327.92750	253.256	18.92	0.4001	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			500.89370	609.631	19.29	0.6489	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			280.29370	214.431	19.29	0.3511	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			406.46540	504.975	18.86	0.5920	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			335.86540	259.775	18.86	0.4080	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,228.70720	1,378.764	21.75	0.8752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			88.10720	63.564	21.75	0.1248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,511.39610	2,337.008	21.34	0.9936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			1.99610	2.208	21.34	0.0064	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,324.44560	1,161.399	16.89	0.9287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			15.04560	26.599	16.89	0.0713	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			83.86750	118.085	17.26	0.2336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			833.26750	692.885	17.26	0.7664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,431.61560	2,257.288	20.93	0.9927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			2.21560	2.488	20.93	0.0073	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			791.60800	922.374	20.40	0.7717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			171.00800	127.174	20.40	0.2283	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			825.38660	685.660	17.28	0.7624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			85.98660	120.860	17.28	0.2376	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,112.49260	956.479	16.98	0.8768	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			33.09260	51.679	16.98	0.1232	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,255.37620	1,406.288	21.83	0.8796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			84.77620	61.088	21.83	0.1204	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,080.24940	1,224.887	21.31	0.8475	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			109.64940	79.687	21.31	0.1525	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			265.89250	339.463	18.12	0.4765	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			465.29250	364.263	18.12	0.5235	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,854.33990	1,681.000	17.90	0.9809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			4.93990	6.200	17.90	0.0191	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			897.65140	752.249	17.14	0.7973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			68.25140	97.449	17.14	0.2027	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			684.15970	808.264	20.02	0.7334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			203.55970	153.064	20.02	0.2666	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,063.10910	1,207.042	21.26	0.8439	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			112.50910	81.842	21.26	0.1561	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			889.47700	744.679	17.15	0.7936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			70.07700	99.879	17.15	0.2064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,528.37380	1,684.739	22.38	0.9179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			57.77380	39.539	22.38	0.0821	1,976.93	50	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,331.92890	2,157.693	20.40	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			2.52890	2.893	20.40	0.0086	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			275.09390	350.183	18.16	0.4856	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			454.49390	354.983	18.16	0.5144	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			468.42180	573.856	19.15	0.6306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			297.82180	228.656	19.15	0.3694	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,282.10410	2,107.923	20.14	0.9907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			2.70410	3.123	20.14	0.0093	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			602.72120	484.367	17.76	0.6283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			173.32120	229.567	17.76	0.3717	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			289.23720	367.340	18.24	0.4990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			438.63720	342.140	18.24	0.5010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,586.83160	1,415.601	16.78	0.9670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			7.43160	10.801	16.78	0.0330	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			857.13690	714.825	17.22	0.7782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			77.73690	110.025	17.22	0.2218	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			981.27410	830.891	17.04	0.8323	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			51.87410	76.091	17.04	0.1677	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			534.31220	646.242	19.43	0.6666	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			263.71220	201.042	19.43	0.3334	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			564.52490	450.631	17.86	0.6010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			195.12490	255.831	17.86	0.3990	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,046.04150	1,189.255	21.20	0.8402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			115.44150	84.055	21.20	0.1598	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			510.33090	403.224	18.00	0.5598	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			230.93090	298.424	18.00	0.4402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,230.93050	1,070.698	16.93	0.9085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			21.53050	35.898	16.93	0.0915	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			570.77790	456.136	17.84	0.6055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			191.37790	251.336	17.84	0.3945	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,445.38590	1,600.535	22.25	0.9074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			64.78590	45.335	22.25	0.0926	0.00	0	121,970

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,657.88030	1,817.117	22.59	0.9321	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			47.28030	31.917	22.59	0.0679	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,390.54490	1,544.843	22.16	0.8998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			69.94490	49.643	22.16	0.1002	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,158.25690	1,305.887	21.54	0.8628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			97.65690	70.687	21.54	0.1372	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,175.77540	1,324.033	21.59	0.8660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			95.17540	68.833	21.59	0.1340	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			539.97790	429.090	17.92	0.5827	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			210.57790	274.290	17.92	0.4173	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,056.33020	2,221.874	23.21	0.9621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			25.73020	16.674	23.21	0.0379	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			160.66300	118.965	20.53	0.2157	475,858.40	4,000	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			831.26300	964.165	20.53	0.7843	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			308.80910	237.609	19.06	0.3807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			449.40910	552.809	19.06	0.6193	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			752.60590	881.137	20.27	0.7586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			182.00590	135.937	20.27	0.2414	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,282.17200	1,433.912	21.91	0.8838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			81.57200	58.712	21.91	0.1162	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			516.16770	408.304	17.98	0.5644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			226.76770	293.504	17.98	0.4356	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,088.84760	1,233.832	21.33	0.8493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			108.24760	78.632	21.33	0.1507	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,488.10710	1,320.128	16.82	0.9554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			8.70710	15.328	16.82	0.0446	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			379.28820	294.720	18.58	0.4490	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			349.88820	439.920	18.58	0.5510	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,221.68590	1,061.755	16.93	0.9063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			22.28590	36.955	16.93	0.0937	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			914.10650	767.513	17.11	0.8048	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			64.70650	92.713	17.11	0.1952	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			589.80600	472.932	17.80	0.6192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			180.40600	238.132	17.80	0.3808	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			970.20670	1,109.991	20.97	0.8225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			129.60670	94.791	20.97	0.1775	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,751.53590	1,912.566	22.74	0.9408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			40.93590	27.366	22.74	0.0592	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,629.96210	1,788.619	22.54	0.9292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			49.36210	33.419	22.54	0.0708	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,484.14850	2,653.613	23.86	0.9798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			13.54850	8.413	23.86	0.0202	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			150.93550	111.279	20.66	0.2038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			871.53550	1,006.479	20.66	0.7962	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			283.72210	217.206	19.26	0.3547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			494.32210	602.406	19.26	0.6453	0.00	0	13,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,288.73410	2,456.681	23.57	0.9731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			18.13410	11.481	23.57	0.0269	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			233.23780	176.617	19.71	0.3001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			603.83780	721.817	19.71	0.6999	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			70.84600	50.397	22.15	0.1015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,381.44600	1,535.597	22.15	0.8985	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,713.96770	1,874.305	22.68	0.9374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			43.36770	29.105	22.68	0.0626	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			374.63340	291.044	18.61	0.4448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			355.23340	446.244	18.61	0.5552	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			433.44360	337.948	18.27	0.4966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			294.04360	373.148	18.27	0.5034	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			141.79260	104.087	20.79	0.1924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			912.39260	1,049.287	20.79	0.8076	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			298.89550	379.000	18.30	0.5078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			428.29550	333.800	18.30	0.4922	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			481.83700	378.527	18.08	0.5371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			252.43700	323.727	18.08	0.4629	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			741.67330	609.131	17.45	0.7168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			112.27330	154.331	17.45	0.2832	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			1,998.67890	2,163.502	23.12	0.9588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			28.07890	18.302	23.12	0.0412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,167.00750	1,314.953	21.57	0.8644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			96.40750	69.753	21.57	0.1356	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			568.63820	683.650	19.57	0.6836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			248.03820	188.450	19.57	0.3164	0.00	0	50,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			509.27940	406.675	17.99	0.5409	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			269.17940	341.075	17.99	0.4591	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			765.69340	635.368	17.37	0.7104	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			125.59340	169.768	17.37	0.2896	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			922.96670	1,057.336	20.59	0.7901	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			163.06670	122.936	20.59	0.2099	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			258.76930	200.243	19.55	0.3157	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			618.66930	734.643	19.55	0.6843	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			312.10180	244.546	19.16	0.3672	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,269.06380	1,107.720	16.54	0.9039	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			27.26380	40.320	16.54	0.0961	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			463.18940	564.352	18.92	0.6011	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			344.98940	271.752	18.92	0.3989	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			19.77790	29.777	16.42	0.0751	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,361.57790	1,197.177	16.42	0.9249	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			520.30180	627.146	19.16	0.6328	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			261.00540	328.555	17.70	0.4214	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			600.60540	494.055	17.70	0.5786	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			583.33660	478.803	17.75	0.5668	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			273.73660	343.303	17.75	0.4332	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,405.72860	2,570.064	23.53	0.9530	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			35.32860	25.563	23.53	0.0470	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			283.39750	225.301	19.39	0.3216	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			683.79750	799.801	19.39	0.6784	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,577.80830	1,408.880	16.26	0.9432	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			18.20830	23.380	16.26	0.0568	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			120.38970	160.849	17.03	0.2607	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			879.98970	746.349	17.03	0.7393	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,037.90860	3,206.594	24.51	0.9765	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			17.50860	12.094	24.51	0.0235	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			16.94880	20.183	16.47	0.0488	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,680.04880	1,509.283	16.47	0.9512	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			20.78130	25.113	17.63	0.0499	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,952.98130	1,782.213	17.63	0.9501	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			692.99950	800.115	19.09	0.6075	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			427.19950	358.015	19.09	0.3925	0.00	0	4,000
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			40.35320	48.874	16.66	0.0865	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,704.55320	1,536.774	16.66	0.9135	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			866.90530	984.753	19.64	0.6664	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			353.00530	294.453	19.64	0.3336	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			34.05020	39.946	17.13	0.0709	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,860.15020	1,689.646	17.13	0.9291	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,661.89660	1,493.227	16.54	0.9066	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			45.79660	53.527	16.54	0.0934	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			407.06120	486.036	18.06	0.4637	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			643.16120	545.736	18.06	0.5363	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			739.88380	632.760	17.77	0.5924	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			323.78380	393.060	17.77	0.4076	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,122.91310	1,253.359	20.38	0.7358	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			269.01310	223.059	20.38	0.2642	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			711.94150	607.528	17.85	0.5767	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			345.84150	417.828	17.85	0.4233	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			867.43640	982.315	19.53	0.6420	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			407.23640	344.915	19.53	0.3580	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			53.14800	64.420	16.93	0.0947	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,890.24800	1,724.020	16.93	0.9053	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,734.92310	1,571.245	16.67	0.8833	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			67.82310	81.645	16.67	0.1167	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			814.34910	711.301	17.92	0.5850	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			397.24910	471.701	17.92	0.4150	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,010.72990	1,130.132	19.83	0.6587	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			407.82990	349.732	19.83	0.3413	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			531.99160	619.253	18.36	0.4872	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			679.09160	588.853	18.36	0.5128	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			841.71870	736.277	17.83	0.5986	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			374.61870	446.677	17.83	0.4014	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,283.22060	1,414.231	20.56	0.7223	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			320.32060	273.831	20.56	0.2777	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,216.93290	1,342.548	20.22	0.6833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			396.83290	344.448	20.22	0.3167	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,365.87460	1,227.185	16.96	0.7753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			165.97460	205.285	16.96	0.2247	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			841.74740	949.194	19.22	0.5839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			551.64740	481.094	19.22	0.4161	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			902.70730	797.741	17.84	0.6027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			402.80730	475.841	17.84	0.3973	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			515.00300	448.409	19.42	0.3935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			915.10300	1,026.509	19.42	0.6065	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			773.65670	679.745	18.24	0.5399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			523.75670	607.845	18.24	0.4601	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			617.29020	539.869	18.89	0.4551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			727.39020	827.969	18.89	0.5449	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,459.18050	1,593.123	20.82	0.7308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			329.08050	285.023	20.82	0.2692	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,443.08300	1,300.626	16.88	0.7972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			143.18300	178.726	16.88	0.2028	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			788.24920	693.038	18.19	0.5473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			508.34920	591.138	18.19	0.4527	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,581.11810	1,718.275	21.10	0.7513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			301.01810	260.175	21.10	0.2487	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			451.78390	392.467	19.81	0.3532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,061.88390	1,180.567	19.81	0.6468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			0.00000	1,113.448	19.64	0.6300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			0.00000	415.348	19.64	0.3700	1,156,743.07	2,785	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			848.31080	956.123	19.23	0.5860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			548.21080	478.023	19.23	0.4140	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			448.98160	390.021	19.83	0.3514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,069.08160	1,188.121	19.83	0.6486	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			446.19750	387.594	19.85	0.3496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,076.29750	1,195.694	19.85	0.6504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,911.56190	2,737.237	17.81	0.9752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			11.66190	15.337	17.81	0.0248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,658.45430	2,485.780	17.56	0.9630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			18.55430	23.880	17.56	0.0370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,208.51030	3,031.742	18.36	0.9837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			8.61030	9.842	18.36	0.0163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,373.18310	4,195.559	22.56	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.28310	3.659	22.56	0.0055	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			988.44630	876.672	17.60	0.6410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			338.54630	404.772	17.60	0.3590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			539.39870	624.782	18.29	0.4674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			759.29870	666.682	18.29	0.5326	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,997.01960	1,832.015	16.88	0.9044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			57.11960	70.116	16.88	0.0956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			154.28640	191.692	16.92	0.2136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,404.18640	1,263.592	16.92	0.7864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			822.18690	928.520	19.16	0.5776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			562.08690	490.420	19.16	0.4224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			983.93780	1,098.776	19.60	0.6261	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			483.83780	420.676	19.60	0.3739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,970.44020	2,795.700	17.87	0.9775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			10.54020	13.800	17.87	0.0225	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,164.26480	1,287.799	20.08	0.6715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			414.16480	359.699	20.08	0.3285	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			449.14220	526.648	18.00	0.4227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			849.04220	748.549	18.00	0.5773	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,183.51260	1,054.835	17.16	0.7169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			233.61260	282.935	17.16	0.2831	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,266.53010	2,097.676	17.16	0.9340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			36.63010	45.776	17.16	0.0660	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,108.31510	985.759	17.30	0.6896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			268.41510	323.859	17.30	0.3104	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,396.47670	1,256.263	16.93	0.7842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			156.57670	194.363	16.93	0.2158	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,081.75740	961.936	17.36	0.6794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			281.85740	340.036	17.36	0.3206	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			963.07950	1,076.905	19.54	0.6203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			492.97950	428.805	19.54	0.3797	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,232.12620	1,358.322	20.25	0.6866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			392.02620	340.222	20.25	0.3134	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			778.49320	684.151	18.23	0.5424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			518.59320	602.251	18.23	0.4576	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,780.59400	1,619.657	16.65	0.8729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			80.69400	97.757	16.65	0.1271	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,228.91470	2,060.529	17.12	0.9304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			39.01470	48.629	17.12	0.0696	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,018.44190	904.383	17.52	0.6538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			318.54190	382.483	17.52	0.3462	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			859.55510	758.174	17.97	0.5824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			439.65510	516.274	17.97	0.4176	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,534.86030	2,689.964	22.81	0.8634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			154.76030	131.864	22.81	0.1366	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,171.73750	1,295.577	20.10	0.6732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			411.63750	357.477	20.10	0.3268	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,543.95110	2,699.183	22.83	0.8641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			153.85110	131.083	22.83	0.1359	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,869.94140	1,707.205	16.75	0.8868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			70.04140	85.305	16.75	0.1132	0.00	0	16,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,507.61500	1,643.010	20.93	0.7391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		317.51500	274.910	20.93	0.2609	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,921.45820	3,082.867	23.56	0.8898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		121.35820	104.767	23.56	0.1102	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		735.89710	645.649	18.38	0.5204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		565.99710	653.749	18.38	0.4796	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,324.59640	1,454.144	20.49	0.7057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		364.49640	316.044	20.49	0.2943	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,106.48370	2,254.390	22.06	0.8227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		206.38370	176.290	22.06	0.1773	8,814.49	50	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		613.44990	536.421	18.91	0.4529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		733.54990	834.521	18.91	0.5471	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,705.74650	1,844.608	21.33	0.7708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		275.64650	236.508	21.33	0.2292	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,851.97200	1,689.583	16.73	0.8841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		72.07200	87.683	16.73	0.1159	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		823.23650	724.959	18.08	0.5648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		473.33650	553.059	18.08	0.4352	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,597.58480	1,734.979	21.13	0.7540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		297.48480	256.879	21.13	0.2460	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,675.11160	1,519.057	16.66	0.8530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		95.21160	117.157	16.66	0.1470	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		722.16770	633.426	18.43	0.5131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		582.26770	671.526	18.43	0.4869	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,474.61410	1,330.698	16.85	0.8057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		134.71410	168.798	16.85	0.1943	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,563.18740	1,415.377	16.76	0.8282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		113.28740	143.477	16.76	0.1718	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		749.85920	658.099	18.32	0.5277	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		549.95920	636.199	18.32	0.4723	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,218.72830	1,087.989	17.12	0.7290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		218.82830	266.089	17.12	0.2710	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		609.63300	532.999	18.92	0.4507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		739.73300	841.099	18.92	0.5493	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,443.14140	1,576.588	20.78	0.7279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		333.04140	288.488	20.78	0.2721	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		644.83530	564.612	18.76	0.4709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		684.93530	782.712	18.76	0.5291	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		605.83930	529.595	18.94	0.4484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		745.93930	847.695	18.94	0.5516	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,916.30400	2,060.175	21.72	0.8000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		236.20400	202.075	21.72	0.2000	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,480.44080	2,634.753	22.72	0.8589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		160.34080	136.653	22.72	0.1411	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,553.04790	2,708.409	22.84	0.8648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		152.94790	130.309	22.84	0.1352	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,232.99450	1,101.439	17.11	0.7338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			213.09450	259.538	17.11	0.2662	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			994.38990	882.158	17.59	0.6436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			334.48990	400.258	17.59	0.3564	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,396.87290	3,563.880	24.78	0.9105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			96.77290	85.780	24.78	0.0895	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,155.80430	1,028.793	17.19	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			245.90430	296.893	17.19	0.2928	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			508.61020	442.715	19.45	0.3895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			928.71020	1,040.815	19.45	0.6105	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			486.86550	423.369	19.58	0.3758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			976.96550	1,091.469	19.58	0.6242	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,671.84570	2,828.810	23.05	0.8739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			141.74570	120.710	23.05	0.1261	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,426.25220	2,579.743	22.63	0.8542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			166.15220	141.643	22.63	0.1458	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			505.44410	439.895	19.47	0.3875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			935.54410	1,047.995	19.47	0.6125	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,783.55920	3,952.452	25.77	0.9231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			83.45920	74.352	25.77	0.0769	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,089.01770	2,236.576	22.03	0.8208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			208.91770	178.476	22.03	0.1792	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			534.67420	465.944	19.31	0.4057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			874.77420	984.044	19.31	0.5943	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,435.26700	2,588.897	22.64	0.8550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			165.16700	140.797	22.64	0.1450	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,328.16380	1,191.413	17.00	0.7641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			178.26380	219.513	17.00	0.2359	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,736.40360	1,576.424	16.60	0.8655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			86.50360	104.524	16.60	0.1345	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,204.56400	1,074.646	17.14	0.7242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			224.66400	272.746	17.14	0.2758	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,201.80370	1,326.832	20.18	0.6800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			401.70370	348.732	20.18	0.3200	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,649.05680	1,494.796	16.68	0.8474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			99.15680	122.896	16.68	0.1526	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,736.20490	2,893.979	23.15	0.8786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			136.10490	115.879	23.15	0.1214	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,291.06260	1,156.284	17.04	0.7526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			191.16260	234.385	17.04	0.2474	1,305,521.67	5,570	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			682.34700	598.062	18.60	0.4918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			632.44700	726.162	18.60	0.5082	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,848.28360	1,990.560	21.60	0.7911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			248.18360	212.460	21.60	0.2089	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,498.49930	1,353.505	16.82	0.8120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			128.59930	161.605	16.82	0.1880	0.00	0	135,043

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		24.83630	32.269	17.14	0.0476	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,531.13630	2,360.269	17.14	0.9524	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,047.26540	934.517	17.55	0.6540	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		330.96540	396.517	17.55	0.3460	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		780.04230	688.483	18.34	0.5321	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		563.74230	650.483	18.34	0.4679	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		939.41730	835.487	17.89	0.6049	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		419.51730	493.887	17.89	0.3951	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		912.40980	810.589	17.97	0.5928	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		442.50980	518.989	17.97	0.4072	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,437.40720	1,569.214	20.70	0.7127	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		367.30720	320.814	20.70	0.2873	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,162.69320	1,284.300	20.02	0.6566	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		452.59320	395.900	20.02	0.3434	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		89.41400	109.433	16.74	0.1340	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,809.31400	1,651.033	16.74	0.8660	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		661.27130	755.530	18.66	0.5060	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		711.17130	627.130	18.66	0.4940	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		98.50930	120.287	16.70	0.1432	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,775.70930	1,619.087	16.70	0.8568	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		923.55860	1,030.010	19.21	0.5639	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		654.45860	581.910	19.21	0.4361	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,324.24220	1,448.112	20.13	0.6570	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		492.34220	437.212	20.13	0.3430	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,593.91790	1,726.194	20.74	0.7057	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,954.97970	1,800.715	16.65	0.8656	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		109.07860	135.920	16.69	0.1466	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		211.13920	254.534	17.03	0.2351	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,499.23920	1,363.634	17.03	0.7649	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		1,038.48790	935.024	17.86	0.6119	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		460.38790	535.924	17.86	0.3881	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		96.87970	121.615	16.65	0.1344	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		412.01790	365.294	20.74	0.2943	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		801.63030	901.305	18.86	0.5231	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		739.73030	660.405	18.86	0.4769	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,011.67660	910.161	17.93	0.6008	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		483.57660	561.061	17.93	0.3992	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,887.17860	1,735.020	16.69	0.8534	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,105.27860	1,002.595	17.93	0.6080	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		519.97860	597.495	17.93	0.3920	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,486.38480	1,611.428	20.36	0.6575	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		531.68480	476.528	20.36	0.3425	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		1,131.79630	1,027.273	17.85	0.6182	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		496.49630	572.173	17.85	0.3818	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,961.39240	1,813.108	16.59	0.8451	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		126.09240	158.008	16.59	0.1549	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			943.21110	1,046.236	19.11	0.5369	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			768.51110	691.336	19.11	0.4631	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,766.51910	1,898.787	20.94	0.7027	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			451.81910	403.887	20.94	0.2973	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			154.29500	189.805	16.72	0.1778	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,849.59500	1,704.905	16.72	0.8222	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			26.29320	39.204	15.67	0.0509	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,727.09320	2,559.704	15.67	0.9491	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,618.55910	2,451.720	15.51	0.9370	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			37.35910	51.220	15.51	0.0630	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			704.85310	793.083	18.44	0.4523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			986.05310	893.583	18.44	0.5477	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,201.57960	2,045.797	16.15	0.8805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			594.38840	675.317	18.11	0.4123	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			599.43530	680.717	18.12	0.4142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,090.56320	990.439	18.09	0.5896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			589.36320	669.939	18.09	0.4104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			963.71260	872.929	18.52	0.5384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			732.51260	822.429	18.52	0.4616	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,085.58840	985.817	18.11	0.5877	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			230.66780	207.958	23.55	0.1585	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,015.33600	1,119.885	19.24	0.5444	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			776.53600	700.385	19.24	0.4556	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			619.83950	702.535	18.19	0.4220	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,061.03950	963.035	18.19	0.5780	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,080.63530	981.217	18.12	0.5858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			518.64590	466.281	20.67	0.3261	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,995.15580	1,846.396	16.49	0.8427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			133.95580	165.896	16.49	0.1573	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,361.84250	1,240.022	17.38	0.6843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			380.64250	439.522	17.38	0.3157	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,329.46780	3,487.458	23.55	0.8415	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			612.75080	551.568	20.05	0.3759	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			418.37470	481.622	17.49	0.3353	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,299.57470	1,182.122	17.49	0.6647	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,595.77340	1,722.364	20.54	0.6640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			536.97340	482.864	20.54	0.3360	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,657.44590	1,785.781	20.67	0.6739	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			362.58220	419.727	17.34	0.3060	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,321.14990	1,438.697	19.94	0.6142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			632.34990	569.197	19.94	0.3858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,808.74710	1,667.244	16.81	0.8023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			187.54710	226.744	16.81	0.1977	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,371.55080	1,491.068	20.05	0.6241	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			883.36990	798.507	18.81	0.5038	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,011.22360	1,861.880	16.46	0.8459	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		130.02360	161.380	16.46	0.1541	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		161.49040	197.310	16.67	0.1787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,892.69040	1,747.810	16.67	0.8213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,393.78220	1,270.227	17.34	0.6940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		90.37960	115.297	16.15	0.1195	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,504.70490	1,628.567	20.34	0.6486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		565.90490	509.067	20.34	0.3514	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,178.88710	3,999.114	18.35	0.9887	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		7.68710	8.614	18.35	0.0113	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		842.16990	938.007	18.81	0.4962	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,665.80430	2,812.381	22.30	0.7906	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		318.10430	283.681	22.30	0.2094	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		789.37080	882.056	18.65	0.4757	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		941.67080	853.356	18.65	0.5243	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,918.05050	2,049.854	21.09	0.7008	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		485.05050	435.654	21.09	0.2992	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,186.30350	1,082.419	17.92	0.6141	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		549.30350	626.619	17.92	0.3859	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,635.56800	1,761.867	20.56	0.6591	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		562.56800	507.667	20.56	0.3409	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		1,212.62940	1,106.990	17.84	0.6236	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		525.62940	601.190	17.84	0.3764	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		140.89560	174.633	16.44	0.1599	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,027.89560	1,880.433	16.44	0.8401	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,073.97140	1,179.706	19.33	0.5482	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		790.97140	715.506	19.33	0.4518	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		185.69310	225.650	16.71	0.1917	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,888.29310	1,746.850	16.71	0.8083	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,705.40110	1,568.606	17.00	0.7634	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		259.10110	303.706	17.00	0.2366	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,016.58600	2,149.436	21.22	0.7101	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		472.88600	424.336	21.22	0.2899	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,076.35700	2,208.435	21.21	0.6972	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		524.45700	474.035	21.21	0.3028	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,278.41530	1,172.723	17.89	0.6208	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		580.31530	657.123	17.89	0.3792	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,792.36660	1,919.661	20.72	0.6588	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		821.92970	747.685	19.52	0.4433	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		600.46660	545.261	20.72	0.3412	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,304.60690	1,197.220	17.81	0.6298	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		556.50690	631.620	17.81	0.3702	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		154.07460	191.393	16.26	0.1638	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,102.17460	1,956.993	16.26	0.8362	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,213.82970	1,322.085	19.52	0.5567	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		217.35120	262.576	16.75	0.2040	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,927.25120	1,789.976	16.75	0.7960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			707.98630	791.468	18.24	0.4161	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,200.38630	1,100.868	18.24	0.5839	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,962.00490	2,091.717	20.97	0.6736	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			584.40490	531.117	20.97	0.3264	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,953.59790	2,081.953	20.90	0.6613	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			628.19790	572.753	20.90	0.3387	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,360.84050	1,253.661	17.89	0.6266	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			606.24050	682.861	17.89	0.3734	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,388.55760	1,278.136	17.81	0.6351	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			583.95760	657.336	17.81	0.3649	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,246.84100	2,380.400	21.37	0.6978	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			551.44100	501.200	21.37	0.3022	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			168.07370	208.276	16.20	0.1674	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,172.67370	2,029.076	16.20	0.8326	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,357.59210	1,468.163	19.73	0.5666	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			842.19210	768.963	19.73	0.4334	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			251.38320	300.742	16.82	0.2149	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,971.68320	1,837.042	16.82	0.7851	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,276.10130	4,439.659	24.94	0.8335	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			292.10130	271.559	24.94	0.1665	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,613.49340	1,731.698	20.18	0.6017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			780.29340	713.898	20.18	0.3983	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,685.21780	2,825.909	21.96	0.7330	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			492.01780	448.109	21.96	0.2670	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,301.93320	4,118.343	17.13	0.9822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			316.63790	368.004	17.06	0.2427	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,906.37000	1,773.572	17.04	0.7604	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			309.57000	361.372	17.04	0.2396	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			571.71190	639.326	17.69	0.3519	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,963.63970	4,124.718	24.26	0.8151	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			330.43970	306.918	24.26	0.1849	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,899.89260	1,766.881	17.05	0.7589	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			313.09260	364.681	17.05	0.2411	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,893.43790	1,760.204	17.06	0.7573	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			290.65320	269.735	25.41	0.1611	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,926.45860	4,087.268	24.19	0.8135	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			333.25860	309.468	24.19	0.1865	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,612.44890	3,770.787	23.57	0.7985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			359.24890	332.987	23.57	0.2015	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,468.51190	1,351.526	17.69	0.6481	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,273.66900	1,379.820	19.50	0.5402	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,034.50400	3,180.564	22.48	0.7627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			431.30400	392.764	22.48	0.2373	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,604.22180	1,479.220	17.46	0.6857	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			477.42180	537.020	17.46	0.3143	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,573.85320	4,737.535	25.41	0.8389	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	18.47	Call			345.01990	320.110	23.90	0.1933	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			871.65490	797.547	19.74	0.4362	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,394.85490	1,505.347	19.74	0.5638	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,497.18220	1,377.403	17.62	0.6564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			550.38220	615.203	17.62	0.3436	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			930.46900	852.020	19.50	0.4598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			602.34160	674.376	17.79	0.3635	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,217.15990	3,366.835	22.77	0.7760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			403.95990	369.034	22.77	0.2240	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,364.68430	1,258.833	17.98	0.6168	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			657.88430	736.633	17.98	0.3832	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,778.21990	3,937.910	23.90	0.8067	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			874.81080	800.468	19.73	0.4375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,567.87590	1,444.613	17.51	0.6759	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			501.07590	562.413	17.51	0.3241	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,287.34370	3,439.752	22.91	0.7804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			394.14370	361.952	22.91	0.2196	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,429.14160	1,316.576	17.79	0.6365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			15.13320	16.143	17.13	0.0178	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,615.20990	2,453.890	15.07	0.9026	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			78.40990	101.690	15.07	0.0974	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,183.19350	1,089.111	18.58	0.5550	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			866.39350	956.911	18.58	0.4450	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,388.01080	1,498.268	19.73	0.5625	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,444.43230	1,333.098	17.84	0.6325	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			631.13230	704.998	17.84	0.3675	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			659.58830	603.397	21.00	0.3386	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,096.28830	2,225.296	21.00	0.6614	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,472.11200	1,357.595	17.77	0.6406	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			608.81200	679.495	17.77	0.3594	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,406.71600	2,541.576	21.49	0.6973	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			580.01600	529.676	21.49	0.3027	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			183.74980	223.296	16.12	0.1699	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,247.04980	2,101.396	16.12	0.8301	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,485.83500	1,598.656	19.88	0.5722	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			869.13500	796.756	19.88	0.4278	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			280.91160	333.839	16.87	0.2227	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,017.91160	1,885.639	16.87	0.7773	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,262.18660	2,392.340	21.16	0.6641	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			684.08660	627.740	21.16	0.3359	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,554.87750	1,437.267	17.76	0.6456	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			632.97750	701.867	17.76	0.3544	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,635.56680	1,751.179	20.07	0.5805	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,050.65690	1,917.831	16.94	0.7677	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,319.72620	2,173.815	16.08	0.8279	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			197.82620	238.415	16.08	0.1721	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		887.46680	816.579	20.07	0.4195	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,575.23460	2,711.183	21.63	0.6974	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		607.13460	556.583	21.63	0.3026	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,527.29640	1,412.737	17.84	0.6380	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		655.39640	727.337	17.84	0.3620	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		318.75690	372.431	16.94	0.2323	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,718.70690	2,856.015	21.82	0.6948	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		640.90690	589.315	21.82	0.3052	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,610.04860	1,491.572	17.89	0.6432	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		677.84860	748.272	17.89	0.3568	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,404.16350	2,535.523	21.35	0.6636	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		917.39130	845.721	20.30	0.4158	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		716.36350	658.823	21.35	0.3364	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,637.26740	1,517.520	17.84	0.6504	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		655.06740	724.220	17.84	0.3496	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		212.35590	255.010	16.14	0.1745	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,394.55590	2,248.310	16.14	0.8255	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,765.19130	1,882.421	20.30	0.5842	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		351.41880	409.324	17.02	0.2393	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		2,099.91880	1,968.724	17.02	0.7607	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,159.95290	5,309.804	25.27	0.8266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		371.75290	331.604	25.27	0.1734	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,370.19960	3,185.529	14.37	0.9472	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		48.39960	53.729	14.37	0.0528	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,994.75140	1,862.209	17.32	0.7296	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		442.95140	500.409	17.32	0.2704	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		1,014.66810	936.542	20.03	0.4445	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,622.86810	1,734.742	20.03	0.5555	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		1,020.83680	942.225	20.00	0.4467	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,609.03680	1,720.425	20.00	0.5533	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,818.34970	2,956.891	21.95	0.6964	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		650.14970	598.691	21.95	0.3036	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		1,017.74690	939.375	20.01	0.4456	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,615.94690	1,727.575	20.01	0.5544	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		2,868.27100	3,006.895	21.99	0.6918	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		678.17100	625.395	21.99	0.3082	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,698.58690	1,578.491	17.94	0.6488	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		698.68690	769.991	17.94	0.3512	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,552.05030	2,684.921	21.53	0.6625	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		947.59250	875.798	20.51	0.4119	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		751.95030	693.421	21.53	0.3375	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,725.61500	1,604.292	17.89	0.6557	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		675.71500	745.792	17.89	0.3443	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		229.14810	272.367	16.21	0.1765	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,479.04810	2,330.867	16.21	0.8235	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,907.69250	2,027.298	20.51	0.5881	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	02/01/2020	Foreign Exchange Option	13.49	Put			386.82310	446.076	17.11	0.2455	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,150.92310	2,018.576	17.11	0.7545	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			421.56480	480.730	17.19	0.2509	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,197.06480	2,062.230	17.19	0.7491	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			454.43290	513.933	17.23	0.2554	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,245.53290	2,108.533	17.23	0.7446	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,323.80680	1,231.329	19.79	0.5019	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,523.10680	1,628.229	19.79	0.4981	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,320.28910	1,228.028	19.80	0.5008	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,529.58910	1,634.928	19.80	0.4992	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,316.78960	1,224.730	19.81	0.4998	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,536.08960	1,641.630	19.81	0.5002	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			488.81530	549.876	17.32	0.2599	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,295.51530	2,157.576	17.32	0.7401	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,334.19990	2,196.439	17.40	0.7358	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			520.39990	583.839	17.40	0.2642	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			555.34520	619.826	17.47	0.2675	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,391.14520	2,251.626	17.47	0.7325	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,702.99710	1,597.337	19.28	0.5711	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,286.09710	1,385.137	19.28	0.4289	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,710.94470	1,604.865	19.26	0.5732	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,274.04470	1,372.665	19.26	0.4268	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,706.96480	1,601.099	19.27	0.5721	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,280.06480	1,378.899	19.27	0.4279	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,417.29520	1,519.923	19.50	0.4374	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,741.59520	1,635.723	19.50	0.5626	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,864.70680	1,753.753	19.43	0.5752	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,418.80680	1,520.253	19.43	0.4248	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,860.78420	1,750.037	19.45	0.5743	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,424.88420	1,526.537	19.45	0.4257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,868.63210	1,757.478	19.42	0.5762	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,412.73210	1,513.978	19.42	0.4238	0.00	0	0
Total \$ / R Option												2,948,914.55	12,455	9,110,860
Total \$ / R												1,218,654,539.25	97,043	10,138,145
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.35480		14.52940			0.0000	71,774.00	5	307
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.52190		14.69990			0.0000	72,609.50	5	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.68050		14.86120			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.85220		15.03680			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.02180		15.21180			0.0000	0.00	0	0
Total \$ / R MAXI Future												144,383.50	10	307
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			122,870.72070	137,876.393	21.75	0.8752	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			8,810.72070	6,356.393	21.75	0.1248	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			16,066.30120	11,896.455	20.53	0.2157	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		83,126.30120	96,416.455	20.53	0.7843		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		15,866.80610	11,738.673	20.55	0.2133		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		83,926.80610	97,258.673	20.55	0.7867		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		16,268.10800	12,056.330	20.50	0.2182		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		82,328.10800	95,576.330	20.50	0.7818		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		100,635.90390	89,321.402	17.55	0.6487		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		32,645.90390	39,131.402	17.55	0.3513		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		100,035.86670	88,767.192	17.57	0.6461		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		33,045.86670	39,577.192	17.57	0.3539		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		99,438.98860	88,215.808	17.59	0.6436		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		33,448.98860	40,025.808	17.59	0.3564		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		109,056.32120	99,043.845	18.09	0.5896		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		58,936.32120	66,993.845	18.09	0.4104		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		108,558.84090	98,581.730	18.11	0.5877		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		59,438.84090	67,531.730	18.11	0.4123		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		108,063.53480	98,121.721	18.12	0.5858		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		59,943.53480	68,071.721	18.12	0.4142		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		119,618.98490	110,128.881	18.53	0.5596		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		84,938.98490	93,908.881	18.53	0.4404		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		119,184.40940	109,723.128	18.55	0.5581		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		85,504.40940	94,503.128	18.55	0.4419		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		118,751.01730	109,319.037	18.56	0.5565		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		86,071.01730	95,099.037	18.56	0.4435		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		177,164.20970	164,669.493	17.69	0.6770		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		58,984.20970	65,489.493	17.69	0.3230		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		178,321.00120	165,775.288	17.67	0.6799		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		58,141.00120	64,595.288	17.67	0.3201		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		177,742.03960	165,221.555	17.68	0.6785		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		58,562.03960	65,041.555	17.68	0.3215		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											144,383.50	10	307
£ / R	On	30/11/2018	Foreign Exchange Future		18.62470	18.80200			0.0000		0.00	0	13
£ / R	On	14/12/2018	Foreign Exchange Future		18.67350	18.85040			0.0000		9,710,220.00	520	460,277
£ / R	On	18/03/2019	Foreign Exchange Future		18.98210	19.16490			0.0000		0.00	0	11,145
£ / R	On	14/06/2019	Foreign Exchange Future		19.27400	19.46060			0.0000		0.00	0	5,506
£ / R	On	16/09/2019	Foreign Exchange Future		19.59510	19.78760			0.0000		0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future		19.91210	20.11170			0.0000		0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future		20.26880	20.47840			0.0000		0.00	0	0
Total £ / R Future											9,710,220.00	520	487,304
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put	813.92560	941.049	18.48	0.7972		0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call	155.92560	105.749	18.48	0.2028		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put	734.44640	841.059	17.98	0.6952		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call	284.84640	214.559	17.98	0.3048		0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,188.84230	2,352.769	20.56	0.9504	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			39.24230	26.269	20.56	0.0496	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			897.91600	752.539	16.83	0.7108	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			167.51600	199.039	16.83	0.2892	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			890.62590	745.708	16.83	0.7074	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			170.22590	202.208	16.83	0.2926	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			905.23710	759.405	16.83	0.7141	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			164.83710	195.905	16.83	0.2859	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			811.39420	702.816	17.27	0.4798	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			836.49420	910.716	17.27	0.5202	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,297.21930	1,155.179	16.89	0.6578	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			432.31930	473.079	16.89	0.3422	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,503.56630	2,645.817	19.38	0.8339	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			228.46630	187.917	19.38	0.1661	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,290.87400	1,149.134	16.89	0.6558	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			435.97400	477.034	16.89	0.3442	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,303.58870	1,161.246	16.89	0.6598	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			428.68870	469.146	16.89	0.3402	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,351.84990	1,455.869	17.96	0.6633	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			516.74990	437.968	17.96	0.3367	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,481.71090	1,592.421	18.15	0.6904	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			466.61090	394.521	18.15	0.3096	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,501.34470	1,347.399	16.83	0.7152	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			336.44470	365.299	16.83	0.2848	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,511.78500	1,376.876	17.28	0.6250	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			681.18500	732.876	17.28	0.3750	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,506.04460	1,371.380	17.29	0.6235	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			685.44460	737.380	17.29	0.3765	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,517.54690	1,382.388	17.28	0.6265	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			676.94690	728.388	17.28	0.3735	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,822.25790	1,689.266	17.61	0.6296	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			844.65790	904.166	17.61	0.3704	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,816.70430	1,683.936	17.62	0.6284	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			849.10430	908.836	17.62	0.3716	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,811.16410	1,678.619	17.62	0.6272	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			853.56410	913.519	17.62	0.3728	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,648.07870	1,530.219	18.50	0.5350	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,486.37870	1,568.119	18.50	0.4650	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,643.70570	1,526.085	18.51	0.5340	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,492.00570	1,573.985	18.51	0.4660	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,639.35140	1,521.954	18.51	0.5330	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,497.65140	1,579.854	18.51	0.4670	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,913.76690	1,788.453	19.04	0.5425	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,725.36690	1,809.653	19.04	0.4575	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,909.47920	1,784.343	19.04	0.5416	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,731.07920	1,815.543	19.04	0.4584	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	16/03/2020	Foreign Exchange Option	20.31	Call			1,905.20050	1,780.242	19.05	0.5408	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,736.80050	1,821.442	19.05	0.4592	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												9,710,220.00	520	491,504
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12748		0.12933			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13004		0.13195			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13248		0.13443			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			956.56860	793.293	16.09	0.8718	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			23.16860	45.593	16.09	0.1282	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			313.39130	233.338	19.80	0.3981	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			379.99130	485.638	19.80	0.6019	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,938.53540	1,754.075	21.23	0.9814	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			5.13540	6.375	21.23	0.0186	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,442.32040	1,293.823	22.27	0.7450	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			247.72040	290.223	22.27	0.2550	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			823.72930	718.077	22.64	0.5283	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			629.12930	714.477	22.64	0.4717	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,261.34840	2,083.922	21.89	0.9064	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			66.74840	80.322	21.89	0.0936	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,039.28030	940.334	19.77	0.5791	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			596.28030	692.034	19.77	0.4209	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			657.43230	586.153	21.48	0.4037	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,214.43230	1,337.853	21.48	0.5963	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,619.24550	1,474.899	17.13	0.7894	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			176.24550	226.599	17.13	0.2106	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			16.39340		16.57700			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.44720		16.63050			0.0000	53,716,555.20	3,266	139,225
€ / R	On	18/03/2019	Foreign Exchange Future			16.78310		16.97300			0.0000	2,618,163.60	156	36,294
€ / R	On	14/06/2019	Foreign Exchange Future			17.10220		17.29820			0.0000	0.00	0	4,907
€ / R	On	14/08/2019	Foreign Exchange Future			17.33120		17.52950			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.45720		17.65760			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.77620		17.98210			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.15590		18.37150			0.0000	0.00	0	0
Total € / R Future												56,334,718.80	3,422	188,725
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			622.74130	759.374	18.60	0.7658	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			159.74130	112.774	18.60	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
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		84.46980	61.572	20.13	0.1156	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		1,343.96980	1,504.372	20.13	0.8844	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		83.42340	60.781	20.15	0.1143	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		1,352.92340	1,513.581	20.15	0.8857	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		85.52940	62.373	20.11	0.1169	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		1,335.02940	1,495.173	20.11	0.8831	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		4,373.26030	4,556.281	28.67	0.9931	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		3.76030	3.481	28.67	0.0069	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		270.32290	325.297	16.10	0.2962	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		1,243.32290	1,108.397	16.10	0.7038	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		1,149.95800	1,023.840	16.29	0.6710	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		316.95800	380.740	16.29	0.3290	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		1,143.65770	1,017.995	16.30	0.6687	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		320.65770	384.895	16.30	0.3313	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		313.28070	376.607	16.27	0.3266	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		2,831.77990	2,999.379	21.47	0.8724	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		154.77990	132.479	21.47	0.1276	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		1,537.81710	1,386.089	15.84	0.7894	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		164.81710	202.989	15.84	0.2106	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		578.74000	505.625	18.01	0.4064	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		935.74000	1,052.525	18.01	0.5936	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		1,156.28070	1,029.707	16.27	0.6734	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		1,137.55200	1,032.144	17.08	0.5689	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		699.35200	789.944	17.08	0.4311	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		1,132.74560	1,027.690	17.10	0.5671	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		704.54560	795.490	17.10	0.4329	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		1,127.96380	1,023.255	17.11	0.5654	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		709.76380	801.055	17.11	0.4346	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		381.90440	434.462	16.11	0.2678	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,881.40440	1,735.661	16.11	0.7322	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		2,645.45400	2,796.743	20.42	0.7276	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		524.95400	477.943	20.42	0.2724	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,742.48490	1,603.190	16.25	0.7001	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		452.98490	511.990	16.25	0.2999	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		1,311.56840	1,202.884	17.11	0.5790	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		792.06840	881.684	17.11	0.4210	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		1,115.05220	1,022.842	17.96	0.4899	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,237.45220	1,345.642	17.96	0.5101	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		1,111.31840	1,019.374	17.98	0.4886	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,243.71840	1,352.175	17.98	0.5114	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		1,118.80610	1,026.323	17.95	0.4911	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,231.20610	1,339.123	17.95	0.5089	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		1,792.57210	1,921.837	18.94	0.6065	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		850.17210	779.037	18.94	0.3935	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,384.08500	1,489.628	18.07	0.4917	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		1,343.80950	1,242.956	18.05	0.5106	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,371.70950	1,476.756	18.05	0.4894	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,339.98750	1,239.390	18.06	0.5095	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,377.88750	1,483.190	18.06	0.4905	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,336.18500	1,235.828	18.07	0.5083	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,609.52330	1,717.501	18.36	0.4870	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,527.30360	1,419.900	18.37	0.5121	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,615.80360	1,724.000	18.37	0.4879	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,523.59420	1,416.409	18.38	0.5111	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,622.09420	1,730.509	18.38	0.4889	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,531.02330	1,423.401	18.36	0.5130	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												56,334,718.80	3,422	339,361
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.13640		10.25930			0.0000	43,099,972.80	4,252	23,992
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.26850		10.39400			0.0000	0.00	0	421
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.39830		10.52590			0.0000	0.00	0	4,932
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.54170		10.67250			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.68450		10.81940			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.84470		10.98510			0.0000	0.00	0	0
Total AU\$ / R Future												43,099,972.80	4,252	29,345
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,219.01000	1,338.426	17.78	0.9783	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			8.08810	4.697	17.81	0.0212	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,228.78810	1,348.297	17.81	0.9788	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			7.87220	4.572	17.84	0.0206	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,238.57220	1,358.172	17.84	0.9794	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			8.31000	4.826	17.78	0.0217	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			377.10830	311.065	13.96	0.4800	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			333.10830	392.565	13.96	0.5200	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			372.19340	307.113	13.98	0.4756	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			338.19340	398.613	13.98	0.5244	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			367.32340	303.204	14.00	0.4711	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			343.32340	404.704	14.00	0.5289	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			788.70050	872.615	15.24	0.6624	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			301.80900	258.556	15.26	0.3351	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			795.90900	880.256	15.26	0.6649	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			307.41720	263.300	15.22	0.3401	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			781.51720	865.001	15.22	0.6599	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			304.60050	260.915	15.24	0.3376	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			640.91300	707.794	14.95	0.5308	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			549.49360	485.928	14.96	0.4667	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			646.99360	714.228	14.96	0.5333	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			557.35490	493.085	14.93	0.4718	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			634.85490	701.385	14.93	0.5282	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			553.41300	489.494	14.95	0.4692	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	13/12/2019	Foreign Exchange Option	10.90	Call			661.12110	591.953	15.31	0.4829	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			741.72110	807.453	15.31	0.5171	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			657.19700	588.348	15.32	0.4807	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			747.79700	813.848	15.32	0.5193	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			665.06320	595.579	15.30	0.4851	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			735.66320	801.079	15.30	0.5149	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			772.72230	698.499	15.70	0.4940	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			847.62230	913.799	15.70	0.5060	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			768.78370	694.848	15.71	0.4921	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			853.68370	920.148	15.71	0.5079	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			776.68050	702.174	15.69	0.4959	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			841.58050	907.474	15.69	0.5041	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												43,099,972.80	4,252	29,345
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.96510		11.11870			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.11180		11.26830			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.24750		11.40590			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.26260		11.42040			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.40720		11.56900			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.55190		11.71920			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	900
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,640.10580	1,486.969	18.11	0.9918	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.40580	1.869	18.11	0.0082	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,630.14350	1,477.023	18.06	0.9916	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.44350	1.923	18.06	0.0084	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,650.06910	1,496.917	18.16	0.9920	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.36910	1.817	18.16	0.0080	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			717.32200	610.789	14.69	0.6681	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			179.02200	228.989	14.69	0.3319	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			710.47980	604.805	14.71	0.6642	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			182.17980	233.005	14.71	0.3358	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			724.20190	616.818	14.68	0.6720	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			175.90190	225.018	14.68	0.3280	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			880.95370	774.963	15.13	0.6561	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			275.05370	327.463	15.13	0.3439	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			874.49170	769.324	15.15	0.6531	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			278.59170	331.824	15.15	0.3469	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			887.44840	780.634	15.12	0.6590	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			271.54840	323.134	15.12	0.3410	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			710.47510	630.715	16.33	0.5033	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			670.07510	748.115	16.33	0.4967	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			706.24350	626.896	16.35	0.5010	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			675.84350	754.296	16.35	0.4990	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			702.03970	623.098	16.36	0.4988	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			681.63970	760.498	16.36	0.5012	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			822.52200	739.726	16.68	0.5089	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			793.52200	872.526	16.68	0.4911	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			818.46010	735.941	16.70	0.5069	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			799.46010	878.741	16.70	0.4931	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			826.59940	743.534	16.67	0.5108	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			787.59940	866.334	16.67	0.4892	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			931.97440	845.313	16.85	0.5153	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			902.77440	983.413	16.85	0.4847	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			928.00540	841.540	16.86	0.5136	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			908.80540	989.640	16.86	0.4864	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			935.95600	849.103	16.84	0.5170	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			896.75600	977.203	16.84	0.4830	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.39210		14.55240			0.0000	0.00	0	1,666
CHF / R	On	18/03/2019	Foreign Exchange Future			14.70210		14.86780			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.99750		15.16730			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.32760		15.49930			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.61980		15.79470			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.28620		16.47910			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,816
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,367.43360	1,215.518	18.39	0.9200	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			25.03360	33.418	18.39	0.0800	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,357.97070	1,206.227	18.37	0.9184	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			25.57070	34.127	18.37	0.0816	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,376.90690	1,224.821	18.42	0.9215	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			24.50690	32.722	18.42	0.0785	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			840.27970	743.888	17.49	0.5802	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			442.47970	511.788	17.49	0.4198	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			834.83130	738.814	17.50	0.5777	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			447.03130	516.714	17.50	0.4223	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			845.75850	748.987	17.48	0.5828	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			437.95850	506.887	17.48	0.4172	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,066.46710	971.835	17.91	0.5786	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			629.16710	704.335	17.91	0.4214	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,061.43030	967.128	17.92	0.5767	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			634.13030	709.628	17.92	0.4233	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,071.52010	976.562	17.90	0.5806	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			624.22010	699.062	17.90	0.4194	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,002.93230	926.980	19.05	0.4830	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,193.63230	1,289.380	19.05	0.5170	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	16/09/2019	Foreign Exchange Option	15.70	Call			999.27600	923.566	19.06	0.4817	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,199.97600	1,295.966	19.06	0.5183	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,006.59710	930.403	19.04	0.4844	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,187.29710	1,282.803	19.04	0.5156	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,193.44690	1,112.789	19.17	0.4991	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,348.74690	1,442.990	19.17	0.5009	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,189.77680	1,109.348	19.18	0.4979	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,355.07680	1,449.548	19.18	0.5021	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,186.11920	1,105.913	19.19	0.4967	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,361.41920	1,456.113	19.19	0.5033	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,429.52040	1,338.860	19.62	0.5095	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,580.42040	1,682.660	19.62	0.4905	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,425.93670	1,335.486	19.63	0.5085	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,586.83670	1,689.286	19.63	0.4915	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,433.10720	1,342.244	19.61	0.5105	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,574.00720	1,676.044	19.61	0.4895	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,816
CNH / R	On	14/12/2018	Foreign Exchange Future			2.08280		2.09720			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.10140		2.11490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12090		2.13290			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			1,899.87880	1,756.863	16.44	0.9430	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			27.87880	28.863	16.44	0.0570	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,805.59480	1,663.069	16.36	0.9325	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			33.59480	35.068	16.36	0.0675	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,995.04630	1,851.654	16.53	0.9522	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			23.04630	23.654	16.53	0.0478	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			709.09370	760.694	16.00	0.4584	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			907.81420	827.646	16.05	0.5222	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			758.81420	813.646	16.05	0.4778	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,010.32840	923.718	15.96	0.5611	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			661.32840	709.718	15.96	0.4389	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			958.09370	874.694	16.00	0.5416	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,973.09880	1,872.521	15.88	0.7307	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			444.09880	463.521	15.88	0.2693	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,903.52010	1,802.533	15.84	0.7175	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			474.52010	493.533	15.84	0.2825	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,044.06290	1,943.848	15.91	0.7436	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			415.06290	434.848	15.91	0.2564	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R									0.00	0	0
CURRENCO On 06/11/2018 Foreign Exchange Future			41.39180		104.05340			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			2.20680		2.23160			0.0000	0.00	0	240
DKK / R On 18/03/2019 Foreign Exchange Future			2.25340		2.27860			0.0000	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Future			2.29730		2.32360			0.0000	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Future			2.34620		2.37320			0.0000	0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Future			2.47810		2.50960			0.0000	0.00	0	0
DKK / R On 16/03/2020 Foreign Exchange Future			2.53490		2.56690			0.0000	0.00	0	0
Total DKK / R Future									0.00	0	240
DKK / R On 14/12/2018 Foreign Exchange Option	2.08	Put		61.40760	79.491	15.89	0.1303		0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.09	Call		1,488.20260	1,258.192	15.62	0.8537		0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.09	Put		72.20260	90.192	15.62	0.1463		0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.10	Call		1,400.54690	1,170.367	15.36	0.8359		0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.10	Put		84.54690	102.367	15.36	0.1641		0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.08	Call		1,577.40760	1,347.491	15.89	0.8697		0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.25	Call		1,044.57660	902.852	16.16	0.5258		0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.25	Put		758.57660	868.852	16.16	0.4742		0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.26	Call		996.42960	860.075	16.25	0.5080		0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.26	Put		810.42960	926.075	16.25	0.4920		0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.24	Call		1,094.57350	949.011	16.10	0.5437		0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.24	Put		708.57350	815.011	16.10	0.4563		0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.14	Call		2,259.32360	2,056.858	15.81	0.7371		0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.14	Put		423.32360	483.858	15.81	0.2629		0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.15	Call		2,188.06360	1,988.839	15.83	0.7246		0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.15	Put		452.06360	515.839	15.83	0.2754		0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.16	Call		2,118.10850	1,922.189	15.84	0.7118		0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.16	Put		482.10850	549.189	15.84	0.2882		0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.40	Call		1,400.54900	1,268.400	17.25	0.4759		0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.40	Put		1,668.54900	1,806.400	17.25	0.5241		0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.38	Call		1,480.02510	1,341.775	17.12	0.4962		0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.38	Put		1,548.02510	1,679.775	17.12	0.5038		0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.39	Call		1,439.76610	1,304.586	17.18	0.4860		0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.39	Put		1,607.76610	1,742.586	17.18	0.5140		0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.55	Put		2,138.89240	2,301.576	18.19	0.5212		0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.53	Call		1,809.42270	1,651.792	18.06	0.4946		0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.53	Put		2,013.42270	2,170.792	18.06	0.5054		0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.54	Call		1,771.75250	1,616.782	18.12	0.4866		0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.54	Put		2,075.75250	2,235.782	18.12	0.5134		0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.55	Call		1,734.89240	1,582.576	18.19	0.4788		0.00	0	0
DKK / R On 16/03/2020 Foreign Exchange Option	2.62	Put		2,510.28160	2,677.476	18.54	0.5174		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	16/03/2020	Foreign Exchange Option	2.60	Call			2,051.80980	1,894.671	18.43	0.4961	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,382.80980	2,545.671	18.43	0.5039	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,015.20030	1,860.228	18.48	0.4893	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,446.20030	2,611.228	18.48	0.5107	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,979.28160	1,826.476	18.54	0.4826	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			1.83590		1.85620			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.86040		1.88100			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88300		1.90380			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			2,967.21150	2,764.451	21.48	0.9884	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			5.21150	5.451	21.48	0.0116	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,867.75290	2,665.021	21.03	0.9871	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			5.75290	6.021	21.03	0.0129	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,768.35840	2,565.661	20.57	0.9856	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			6.35840	6.661	20.57	0.0144	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,316.32710	1,181.982	17.56	0.6604	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			406.32710	477.982	17.56	0.3396	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,253.22730	1,125.377	17.66	0.6406	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			443.22730	521.377	17.66	0.3594	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,381.45590	1,240.762	17.45	0.6801	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			371.45590	436.762	17.45	0.3199	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,873.77400	1,724.509	17.42	0.7134	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			435.77400	494.509	17.42	0.2866	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,806.86690	1,661.405	17.47	0.6987	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			468.86690	531.406	17.47	0.3013	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,942.24480	1,789.253	17.37	0.7279	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			404.24480	459.253	17.37	0.2721	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			0.14050		0.14140			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13990		0.14050			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14020		0.14040			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			1.72460		1.74590			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.75230		1.77400			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.77850		1.80070			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.56110		9.65970			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.68500		9.78580			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.80650		9.90920			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.94140		10.04680			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.45340		10.57560			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.61480		10.73980			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			744.38390	649.123	14.69	0.9185	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			14.68390	18.023	14.69	0.0815	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			734.94830	639.788	14.64	0.9158	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			15.24830	18.688	14.64	0.0842	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			753.83860	658.480	14.74	0.9212	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			14.13860	17.380	14.74	0.0788	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			487.60380	422.040	14.49	0.5896	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			231.80380	267.040	14.49	0.4104	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			481.91570	416.788	14.50	0.5850	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			236.11570	271.788	14.50	0.4150	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			493.34170	427.340	14.48	0.5943	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			227.54170	262.340	14.48	0.4057	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			470.68730	416.169	15.28	0.4855	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			481.48730	529.669	15.28	0.5145	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			466.53190	412.362	15.30	0.4823	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			487.33190	535.862	15.30	0.5177	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			474.87640	420.008	15.26	0.4888	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			475.67640	523.508	15.26	0.5112	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			684.37570	618.125	15.38	0.5569	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			477.57570	516.725	15.38	0.4431	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			679.58040	613.614	15.39	0.5541	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			482.78040	522.214	15.39	0.4459	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			674.81440	609.136	15.41	0.5514	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			488.01440	527.736	15.41	0.4486	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			840.59050	765.466	16.30	0.5572	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			614.99050	662.066	16.30	0.4428	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			836.00470	761.151	16.31	0.5550	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			620.40470	667.751	16.31	0.4450	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			845.19980	769.799	16.29	0.5594	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			609.59980	656.399	16.29	0.4406	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			944.84590	871.079	16.70	0.5571	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			725.04590	776.279	16.70	0.4429	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			940.36770	866.841	16.71	0.5552	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			730.56770	782.041	16.71	0.4448	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	16/03/2020	Foreign Exchange Option	10.51	Call			949.34450	875.338	16.69	0.5590	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			719.54450	770.538	16.69	0.4410	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			1.33790		1.34390			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34270		1.35430			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34740		1.36310			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			839.00000	779.000		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			739.00000	679.000		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			939.00000	879.000		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			143.00000	27.000		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			43.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	73.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			243.00000	127.000		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			431.00000	274.000		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			331.00000	174.000		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			531.00000	374.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.30090		1.29740			0.0000	0.00	0	250
Total QUANTO £ / \$ Future												0.00	0	250
Total QUANTO £ / \$												0.00	0	250
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.14580		1.14460			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15570		1.15460			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16500		1.16400			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	40
Total QUANTO € / \$												0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	14/12/2018	Foreign Exchange Future			7.84460	0.12651	7.73190			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Call		0.12651	1,570.90060	2,127.083	18.89	0.5323	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12651	2,451.90060	1,881.083	18.89	0.4677	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12651	1,524.65440	2,069.368	18.82	0.5244	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12651	2,505.65440	1,923.368	18.82	0.4756	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12651	1,617.96830	2,185.581	18.96	0.5402	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12651	2,398.96830	1,839.581	18.96	0.4598	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.47490		10.56350			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.62390		10.71440			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.76780		10.85980			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			1,197.83150	1,111.294	17.28	0.9732	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			4.33150	6.394	17.28	0.0268	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,187.95140	1,101.484	17.23	0.9725	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			4.45140	6.584	17.23	0.0275	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,207.71520	1,121.110	17.34	0.9740	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			4.21520	6.210	17.34	0.0260	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			613.06700	553.554	15.50	0.6307	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			238.66700	269.655	15.50	0.3693	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			607.11760	547.942	15.51	0.6267	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			242.71760	274.042	15.51	0.3733	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			619.05760	559.211	15.49	0.6346	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			234.65760	265.311	15.49	0.3654	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,044.06620	971.838	15.31	0.7507	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			184.26620	204.038	15.31	0.2493	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,036.80350	964.813	15.31	0.7480	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			187.00350	207.013	15.31	0.2520	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,051.35930	978.890	15.31	0.7534	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			181.55930	201.090	15.31	0.2466	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			2.58280		2.57200			0.0000	15,496,800.00	6,000	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.47840		2.46080			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38450		2.36760			0.0000	0.00	0	0
Total TRY / R Future												15,496,800.00	6,000	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			5.60280	5.801	25.91	0.0612	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			403.60280	393.001	25.91	0.9388	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			5.24180	5.467	26.07	0.0578	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			413.24180	402.667	26.07	0.9422	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			5.98960	6.158	25.76	0.0647	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			393.98960	383.358	25.76	0.9353	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			53.61960	56.684	23.25	0.2795	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			312.81960	298.284	23.25	0.7205	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			51.66510	54.604	23.30	0.2713	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			320.86510	306.204	23.30	0.7287	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			49.77750	52.595	23.34	0.2634	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			328.97750	314.195	23.34	0.7366	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			6.56060	6.592	26.36	0.0362	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,168.96060	1,152.092	26.36	0.9638	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			6.34250	6.370	26.36	0.0351	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,178.74250	1,161.870	26.36	0.9649	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			6.78590	6.821	26.36	0.0373	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,159.18590	1,142.321	26.36	0.9627	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												15,496,800.00	6,000	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18360		1.17290			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.10850		1.09850			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.03020		1.05300			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 340 491 719.80	98,792	1,745,283
Total Options												2 948 914.55	12,455	9,265,696
Grand Total:												1,343,440,634.35	111,247	11,010,979