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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/11/2018 Foreign Exchange Future			13.97140		14.20810			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			13.97590		14.21340			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			13.97770		14.21600			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			13.97850		14.21730			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			13.98120		14.22250			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			13.98320		14.22420			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			13.98710		14.22760			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			13.98900		14.22930			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			13.99880		14.23790			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.00070		14.23960			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.00270		14.24140			0.0000	30,315,845.50	2,165	2,980
\$ / R On 05/12/2018 Foreign Exchange Future			14.01240		14.25000			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.01440		14.25170			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.01630		14.25340			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.02390		14.26030			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.02560		14.26200			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.02900		14.26540			0.0000	1,155,512,614.00	82,366	800,432
\$ / R On 20/12/2018 Foreign Exchange Future			14.03930		14.27560			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.04100		14.27730			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.05810		14.29440			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.06150		14.29780			0.0000	0.00	0	55

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/01/2019			14.07000		14.11440			0.0000	0.00	0	0
\$ / R	On	15/01/2019			14.08390		14.19110			0.0000	2,112,585.00	150	150
\$ / R	On	18/01/2019			14.08920		14.32570			0.0000	0.00	0	0
\$ / R	On	30/01/2019			14.11010		14.34680			0.0000	0.00	0	55
\$ / R	On	31/01/2019			14.11180		14.34860			0.0000	0.00	0	2,093
\$ / R	On	13/02/2019			14.13450		14.37150			0.0000	0.00	0	70
\$ / R	On	28/02/2019			14.16060		14.39800			0.0000	3,610,953.00	255	5,841
\$ / R	On	18/03/2019			14.19190		14.42980			0.0000	65,367,891.40	4,606	51,949
\$ / R	On	27/03/2019			14.20760		14.44570			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019			14.21110		14.44920			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019			14.21800		14.45630			0.0000	0.00	0	55
\$ / R	On	26/04/2019			14.25980		14.49870			0.0000	0.00	0	0
\$ / R	On	30/04/2019			14.26670		14.50570			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019			14.32050		14.56080			0.0000	0.00	0	55
\$ / R	On	03/06/2019			14.32570		14.56610			0.0000	0.00	0	0
\$ / R	On	14/06/2019			14.34470		14.58570			0.0000	43,765,679.70	3,051	19,380
\$ / R	On	20/06/2019			14.35510		14.59630			0.0000	0.00	0	0
\$ / R	On	28/06/2019			14.36900		14.61050			0.0000	0.00	0	0
\$ / R	On	01/07/2019			14.37420		14.61590			0.0000	0.00	0	55
\$ / R	On	03/07/2019			14.37770		14.61940			0.0000	0.00	0	0
\$ / R	On	31/07/2019			14.42620		14.66920			0.0000	0.00	0	0
\$ / R	On	01/08/2019			14.42790		14.67100			0.0000	0.00	0	55
\$ / R	On	13/08/2019			14.44870		14.69250			0.0000	0.00	0	0
\$ / R	On	30/08/2019			14.47850		14.72320			0.0000	0.00	0	0
\$ / R	On	02/09/2019			14.48380		14.72860			0.0000	0.00	0	55
\$ / R	On	05/09/2019			14.48900		14.73400			0.0000	0.00	0	0
\$ / R	On	16/09/2019			14.50830		14.75390			0.0000	10,881,225.00	750	15,645
\$ / R	On	30/09/2019			14.53290		14.77920			0.0000	0.00	0	0
\$ / R	On	02/10/2019			14.53640		14.78280			0.0000	0.00	0	55
\$ / R	On	31/10/2019			14.58720		14.83520			0.0000	0.00	0	55
\$ / R	On	29/11/2019			14.64080		14.89440			0.0000	0.00	0	0
\$ / R	On	02/12/2019			14.64650		14.90080			0.0000	0.00	0	55
\$ / R	On	13/12/2019			14.66760		14.92430			0.0000	0.00	0	9,870
\$ / R	On	31/12/2019			14.70200		14.96270			0.0000	0.00	0	0
\$ / R	On	02/01/2020			14.70580		14.96700			0.0000	0.00	0	55
\$ / R	On	31/01/2020			14.76130		15.02890			0.0000	0.00	0	55
\$ / R	On	02/03/2020			14.82060		15.09500			0.0000	0.00	0	55
\$ / R	On	16/03/2020			14.84730		15.12490			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020			14.87980		15.16120			0.0000	0.00	0	55
\$ / R	On	29/04/2020			14.93150		15.21880			0.0000	0.00	0	55
\$ / R	On	02/06/2020			14.99650		15.29140			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020			15.01560		15.31270			0.0000	0.00	0	0
\$ / R	On	28/07/2020			15.10360		15.41090			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020			15.19540		15.51330			0.0000	0.00	0	0
Total \$ / R Future											1,311,566,793.60	93,343	1,015,298

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Put			239.78590	435.779	26.30	0.9385	0.00	0	20,000
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Call			47.88590	7.179	26.30	0.0615	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			656.58610	887.840	23.91	0.9765	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			9.98610	3.740	23.91	0.0235	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			353.67660	541.093	19.20	0.8991	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			69.67660	18.793	19.20	0.1009	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,227.54220	1,463.343	26.53	0.9940	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			3.54220	1.043	26.53	0.0060	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			115.65650	37.498	18.67	0.1809	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			239.65650	399.798	18.67	0.8191	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			559.64070	770.101	20.06	0.9523	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			36.94070	8.601	20.06	0.0477	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			542.13820	750.648	19.89	0.9494	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			39.43820	9.148	19.89	0.0506	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			22.38780	5.520	21.32	0.0307	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			695.08780	917.020	21.32	0.9693	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			303.31860	144.190	17.65	0.4834	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			86.01860	165.690	17.65	0.5166	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			595.07780	809.117	20.40	0.9577	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			32.37780	7.617	20.40	0.0423	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			235.78650	388.909	18.60	0.7915	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			133.08650	47.409	18.60	0.2085	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.03850	0.042	33.06	0.0002	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,547.33850	2,308.542	33.06	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,387.30000	3,148.513	42.62	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.013	42.62	0.0001	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			3.26900	5.112	19.18	0.0309	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,000.56900	763.612	19.18	0.9691	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			655.24410	870.025	20.11	0.9471	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			37.74410	11.225	20.11	0.0529	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			508.45890	707.749	19.18	0.9140	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			60.95890	18.949	19.18	0.0860	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			721.42810	938.216	20.55	0.9490	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			35.62810	11.416	20.55	0.0510	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			207.63090	334.664	17.91	0.6618	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			225.23090	111.764	17.91	0.3382	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,098.95550	1,327.233	21.92	0.9740	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			18.25550	6.233	21.92	0.0260	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			0.00000	392.358	16.64	0.7516	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			0.00000	73.358	16.64	0.2484	1,467,160.00	20,000	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			488.22810	672.155	19.43	0.8564	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			97.52810	41.155	19.43	0.1436	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			301.58910	440.553	18.27	0.6900	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			219.48910	119.353	18.27	0.3100	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			617.81760	805.384	19.62	0.8646	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			95.71760	44.184	19.62	0.1354	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			29.06840	49.317	16.56	0.1613	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			808.66840	590.017	16.56	0.8387	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			263.50170	152.067	18.17	0.3590	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			272.10170	399.367	18.17	0.6410	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			300.96630	435.018	18.33	0.6677	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			242.36630	137.718	18.33	0.3323	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,250.03690	1,016.033	18.16	0.9508	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			1.17500	0.974	30.41	0.0031	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,460.98160	2,698.293	25.83	0.9964	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			2.38160	0.993	25.83	0.0036	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			96.15670	46.055	19.91	0.1335	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			496.79040	323.447	17.17	0.6087	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			105.39040	170.747	17.17	0.3913	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			91.25610	150.304	17.10	0.3590	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			532.65610	353.004	17.10	0.6410	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,069.77500	3,308.274	30.41	0.9969	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			8.63690	13.333	18.16	0.0492	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			189.34350	288.312	17.62	0.5408	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			350.74350	211.012	17.62	0.4592	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			658.36890	845.502	19.86	0.8612	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			99.76890	48.202	19.86	0.1388	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			674.75670	863.355	19.91	0.8665	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,240.29430	1,455.942	21.46	0.9467	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			40.29430	18.342	21.46	0.0533	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			0.00000	419.056	17.06	0.6628	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			0.00000	154.656	17.06	0.3372	10,052,653.00	65,000	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			495.94800	331.284	17.22	0.5766	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			144.24800	216.884	17.22	0.4234	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,103.98860	1,312.646	21.12	0.9258	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			55.68860	27.046	21.12	0.0742	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			108.58090	57.412	20.01	0.1450	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			756.88090	943.012	20.01	0.8550	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			277.82590	169.607	18.24	0.3569	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			326.12590	455.207	18.24	0.6431	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			0.00000	608.031	18.86	0.7259	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			0.00000	124.331	18.86	0.2741	15,541.40	125	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			0.00000	309.608	17.56	0.5203	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			0.00000	255.908	17.56	0.4797	31,988.44	125	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			564.30920	729.366	19.32	0.7795	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			167.70920	95.666	19.32	0.2205	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			0.00000	425.416	17.12	0.6611	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			0.00000	159.115	17.12	0.3389	19,889.44	125	125
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,468.40070	1,684.045	21.65	0.9522	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			38.70070	17.945	21.65	0.0478	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			546.51120	379.582	17.10	0.5992	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			146.21120	215.682	17.10	0.4008	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			917.61270	1,109.334	20.27	0.8734	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			97.91270	53.234	20.27	0.1266	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			87.13670	135.126	16.84	0.2907	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			697.43670	509.026	16.84	0.7093	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			762.99470	941.524	19.78	0.8278	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			134.99470	77.124	19.78	0.1722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			110.19840	62.211	20.30	0.1388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			924.79840	1,113.211	20.30	0.8612	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			108.63430	61.227	20.32	0.1369	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			933.23430	1,122.227	20.32	0.8631	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			111.78450	63.211	20.27	0.1408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			916.38450	1,104.211	20.27	0.8592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,317.04450	1,090.370	16.68	0.9356	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			11.64450	21.370	16.68	0.0644	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,714.03150	1,934.706	21.98	0.9640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			29.43150	13.706	21.98	0.0360	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			4.07070	5.312	17.57	0.0183	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,769.47070	1,534.312	17.57	0.9817	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,626.42520	2,390.143	22.17	0.9963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			1.02520	1.143	22.17	0.0037	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,977.88010	3,213.256	25.52	0.9937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			3.28010	2.256	25.52	0.0063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			13.50200	24.322	16.67	0.0719	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,278.90200	1,053.322	16.67	0.9281	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			26.86020	44.604	16.62	0.1195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,092.26020	873.604	16.62	0.8805	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			768.77360	945.195	19.80	0.8195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			144.17360	84.195	19.80	0.1805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,888.71770	1,653.226	18.21	0.9856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			3.31770	4.226	18.21	0.0144	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			189.79600	269.694	17.31	0.4483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			505.19600	348.694	17.31	0.5517	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			137.74180	201.866	17.13	0.3711	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			603.14180	430.866	17.13	0.6289	1,106,464.40	2,568	588
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			209.58920	294.938	17.37	0.4741	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			474.98920	323.938	17.37	0.5259	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			31.48940	51.380	16.61	0.1341	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,046.88940	830.380	16.61	0.8659	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			858.12300	1,041.674	20.09	0.8448	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			123.52300	70.674	20.09	0.1552	424,044.00	6,000	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			64.94260	101.360	16.76	0.2276	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			830.34260	630.360	16.76	0.7724	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			729.13530	902.151	19.67	0.8068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			154.53530	91.151	19.67	0.1932	45,575.40	500	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,640.50890	1,405.848	16.88	0.9762	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			5.10890	6.848	16.88	0.0238	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	11.90	Call			2,366.92650	2,130.779	20.78	0.9941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			1.52650	1.778	20.78	0.0059	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,184.64690	962.212	16.65	0.9065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			19.24690	33.212	16.65	0.0935	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,516.61130	2,280.375	21.58	0.9955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			1.21130	1.376	21.58	0.0045	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			266.83690	368.899	17.66	0.5396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			402.23690	267.899	17.66	0.4604	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,267.18580	2,031.118	20.25	0.9930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			1.78580	2.118	20.25	0.0070	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,521.73650	1,289.344	16.74	0.9656	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			6.33650	10.344	16.74	0.0344	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			549.58180	703.459	19.01	0.7353	1,758,647.25	2,500	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			214.98180	132.459	19.01	0.2647	397,376.70	3,000	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			556.67230	711.438	19.03	0.7387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			212.07230	130.438	19.03	0.2613	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			441.37490	580.104	18.55	0.6770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			266.77490	169.105	18.55	0.3230	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,074.04140	856.223	16.61	0.8748	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			28.64140	47.223	16.61	0.1252	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			563.80090	719.448	19.06	0.7420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			209.20090	128.448	19.06	0.2580	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			659.61850	826.099	19.43	0.7820	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			175.01850	105.099	19.43	0.2180	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			984.29870	1,176.640	20.48	0.8742	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			99.69870	55.640	20.48	0.1258	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,451.99120	1,664.095	21.58	0.9425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			47.39120	23.094	21.58	0.0575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,247.24320	2,011.194	20.14	0.9927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			1.84320	2.194	20.14	0.0073	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,480.01640	1,692.849	21.62	0.9453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			45.41640	21.849	21.62	0.0547	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			131.61370	193.722	17.10	0.3609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			617.01370	442.722	17.10	0.6391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,167.49400	1,931.529	19.71	0.9915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			2.09400	2.529	19.71	0.0085	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,590.98480	1,356.978	16.76	0.9726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			5.58480	7.978	16.76	0.0274	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			610.05500	436.768	17.12	0.6340	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			134.65500	197.768	17.12	0.3660	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			872.10220	667.916	16.70	0.7937	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			56.70220	88.916	16.70	0.2063	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,276.73430	1,483.709	21.30	0.9218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			62.13430	32.709	21.30	0.0782	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,294.98310	1,502.541	21.33	0.9242	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			60.38310	31.541	21.33	0.0758	47,311.05	1,500	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		373.18600	500.568	18.23	0.6318	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		308.58600	199.568	18.23	0.3682	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		2,067.86180	1,832.029	19.18	0.9898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		2.46180	3.029	19.18	0.0102	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		674.35600	492.248	17.01	0.6792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		108.95600	163.248	17.01	0.3208	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		866.37530	1,050.557	20.11	0.8470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		121.77530	69.557	20.11	0.1530	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		2,018.07190	1,782.319	18.91	0.9888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		2.67190	3.319	18.91	0.0112	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		667.03010	485.873	17.02	0.6742	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		111.63010	166.873	17.02	0.3258	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		1,761.53910	1,983.476	22.05	0.9669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		26.93910	12.476	22.05	0.0331	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call		1,326.61530	1,099.681	16.69	0.9373	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put		11.21530	20.681	16.69	0.0627	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		385.18390	514.680	18.29	0.6403	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		300.58390	193.680	18.29	0.3597	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		622.09160	784.547	19.29	0.7673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		187.49160	113.547	19.29	0.2327	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		697.93690	868.113	19.56	0.7961	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		163.33690	97.113	19.56	0.2039	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		418.28450	279.743	17.58	0.4752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		252.88450	350.743	17.58	0.5248	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		403.51690	536.145	18.38	0.6529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		288.91690	185.145	18.38	0.3471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		342.45730	224.774	18.01	0.4036	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		327.05730	445.774	18.01	0.5964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		638.17370	460.901	17.07	0.6543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		122.77370	181.901	17.07	0.3457	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		750.03810	558.811	16.88	0.7273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		84.63810	129.811	16.88	0.2727	324,527.75	2,500	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,676.17770	1,895.774	21.92	0.9615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		31.57770	14.774	21.92	0.0385	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		386.63430	256.490	17.75	0.4458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		281.23430	387.490	17.75	0.5542	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,258.53830	1,464.917	21.28	0.9193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		63.93830	33.917	21.28	0.0807	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,377.70350	1,587.758	21.46	0.9345	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		53.10350	26.758	21.46	0.0655	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		984.41840	771.217	16.59	0.8434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		39.01840	62.217	16.59	0.1566	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		391.78660	260.246	17.72	0.4507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		276.38660	381.246	17.72	0.5493	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,304.28890	2,535.308	22.85	0.9876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		9.68890	4.308	22.85	0.0124	0.00	0	13,650

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			1,895.57160	2,120.578	22.25	0.9740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			20.97160	9.578	22.25	0.0260	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,619.67120	1,837.530	21.83	0.9574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			35.07120	16.530	21.83	0.0426	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			941.69190	1,131.258	20.35	0.8650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			107.09190	60.258	20.35	0.1350	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,396.21240	1,606.793	21.49	0.9366	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			51.61240	25.793	21.49	0.0634	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			366.51380	241.939	17.86	0.4268	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			301.11380	412.939	17.86	0.5732	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,304.12600	1,511.972	21.35	0.9254	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			59.52600	30.972	21.35	0.0746	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			92.80750	51.378	20.61	0.1172	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,027.40750	1,222.378	20.61	0.8828	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			195.37240	118.928	19.21	0.2419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			599.97240	759.928	19.21	0.7581	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			975.60080	762.901	16.58	0.8400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			40.20080	63.901	16.58	0.1600	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,507.75280	1,721.668	21.66	0.9479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			43.15280	20.668	21.66	0.0521	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			347.17260	228.119	17.98	0.4082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			321.77260	439.119	17.98	0.5918	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,177.33380	1,380.208	21.05	0.9080	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			72.73380	39.208	21.05	0.0920	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,231.56450	1,007.481	16.66	0.9178	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			16.16450	28.481	16.66	0.0822	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			246.15780	154.365	18.72	0.3001	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			480.75780	625.365	18.72	0.6999	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,738.80300	2,973.378	24.13	0.9931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			4.20300	2.378	24.13	0.0069	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			689.14440	505.151	16.98	0.6890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			103.74440	156.151	16.98	0.3110	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			407.53680	271.799	17.63	0.4653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			262.13680	362.799	17.63	0.5347	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,540.76050	2,773.726	23.20	0.9919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			6.16050	2.726	23.20	0.0081	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,992.09660	2,218.923	22.39	0.9782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			17.49660	7.923	22.39	0.0218	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,866.73510	2,091.137	22.21	0.9726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			22.13510	10.137	22.21	0.0274	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,953.41560	2,179.548	22.34	0.9766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			18.81560	8.548	22.34	0.0234	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			86.38840	47.445	20.74	0.1092	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,070.98840	1,268.445	20.74	0.8908	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			177.44880	106.739	19.41	0.2209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			652.04880	817.739	19.41	0.7791	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	15.30	Call			80.41270	43.817	20.87	0.1017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,115.01270	1,314.817	20.87	0.8983	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			142.18340	82.868	19.83	0.1781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			776.78340	953.868	19.83	0.8219	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			35.68660	16.842	21.82	0.0434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,610.28660	1,827.842	21.82	0.9566	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			536.63230	374.763	17.25	0.5776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			171.23230	245.763	17.25	0.4224	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			242.86410	152.029	18.75	0.2964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			487.46410	633.029	18.75	0.7036	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			285.11880	182.378	18.41	0.3430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			409.71880	543.378	18.41	0.6570	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			737.00660	910.716	19.70	0.8094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			152.40660	89.716	19.70	0.1906	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			415.96290	550.648	18.43	0.6611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			281.36290	179.648	18.43	0.3389	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			320.93530	208.705	18.15	0.3812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			355.53530	479.706	18.15	0.6188	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,245.43730	2,475.830	22.77	0.9862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			10.83730	4.830	22.77	0.0138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			0.00000	885.087	19.62	0.8015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			0.00000	94.087	19.62	0.1985	23,521.70	250	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,386.95210	1,597.271	21.48	0.9355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			52.35210	26.271	21.48	0.0645	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			164.50980	100.576	19.61	0.1975	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			788.90980	961.276	19.61	0.8025	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			348.38490	234.208	18.00	0.3948	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			372.78490	494.908	18.00	0.6052	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			563.52100	402.218	17.14	0.5788	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			187.92100	262.918	17.14	0.4212	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,122.18040	1,317.058	20.62	0.8810	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			97.78040	56.358	20.62	0.1190	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			676.44260	837.704	19.23	0.7594	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			203.74260	128.704	19.23	0.2406	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,023.85430	813.000	16.49	0.8354	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			46.55430	72.000	16.49	0.1646	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			610.61830	764.874	18.99	0.7328	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			227.91830	145.874	18.99	0.2672	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			34.86050	54.864	16.41	0.1329	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,112.16050	895.864	16.41	0.8671	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			357.63950	466.436	17.52	0.5542	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			432.03950	304.536	17.52	0.4458	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			417.65270	293.743	17.59	0.4339	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			373.25270	485.643	17.59	0.5661	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,655.10090	2,881.128	23.17	0.9794	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			19.50090	9.228	23.17	0.0206	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		189.16930	121.871	19.36	0.2124	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		854.76930	1,023.771	19.36	0.7876	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,322.64000	1,100.582	16.24	0.9004	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		28.24000	42.482	16.24	0.0996	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		178.69090	245.166	16.83	0.3750	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		673.09090	503.266	16.83	0.6250	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,294.55760	3,526.943	24.94	0.9888	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		8.95760	5.043	24.94	0.0112	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		23.03810	34.684	16.25	0.0828	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		1,420.83810	1,196.184	16.25	0.9172	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put		0.00000	420.976	17.21	0.5061	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call		0.00000	370.976	17.21	0.4939	92,744.00	250	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put		0.00000	199.169	16.63	0.3119	49,792.15	250	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call		0.00000	629.169	16.63	0.6881	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put		0.00000	782.888	18.47	0.6905	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call		0.00000	202.888	18.47	0.3095	50,722.08	250	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put		0.00000	483.646	17.48	0.5242	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call		0.00000	377.546	17.48	0.4758	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		26.05280	31.328	16.49	0.0672	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,691.75280	1,460.528	16.49	0.9328	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		848.80420	1,000.057	19.05	0.7039	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		315.60420	230.157	19.05	0.2961	0.00	0	4,000
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		52.82230	73.896	16.37	0.1289	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,449.62230	1,233.996	16.37	0.8711	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,038.88150	1,203.533	19.60	0.7547	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		257.48150	185.333	19.60	0.2453	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		41.28410	53.815	16.34	0.0990	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,599.88410	1,375.615	16.34	0.9010	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,408.59210	1,195.001	16.40	0.8591	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		59.99210	83.201	16.40	0.1409	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		521.12100	639.331	18.01	0.5688	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		489.72100	371.131	18.01	0.4312	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		571.91240	437.459	17.63	0.4878	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		423.31240	525.659	17.63	0.5122	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,313.98560	1,494.063	20.32	0.8127	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		192.58560	135.863	20.32	0.1873	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		547.87280	418.022	17.73	0.4717	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		449.27280	556.222	17.73	0.5283	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,034.13480	1,193.127	19.50	0.7269	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		305.63480	227.627	19.50	0.2731	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		67.00840	86.010	16.31	0.1287	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,635.00840	1,416.610	16.31	0.8713	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,484.92190	1,276.681	16.40	0.8371	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		86.92190	116.081	16.40	0.1629	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		650.97690	518.464	17.83	0.4945	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		502.97690	607.864	17.83	0.5055	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	15.27	Put		1,184.18550	1,347.085	19.81	0.7353	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		312.18550	237.685	19.81	0.2647	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		657.59250	780.917	18.35	0.5771	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		535.59250	421.517	18.35	0.4229	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		674.84690	538.572	17.74	0.5085	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		476.84690	577.972	17.74	0.4915	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,474.19730	1,650.759	20.50	0.7906	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		242.19730	181.358	20.50	0.2094	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		635.65590	512.917	18.15	0.4632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		625.85590	741.017	18.15	0.5368	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,781.00060	1,962.281	20.94	0.8114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		230.80060	174.181	20.94	0.1886	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		623.04580	502.259	18.21	0.4559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		643.24580	760.359	18.21	0.5441	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		921.55980	764.131	17.23	0.6133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		341.75980	422.232	17.23	0.3867	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,003.77470	1,149.970	19.22	0.6640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		433.57470	341.870	19.22	0.3360	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,221.13680	1,033.063	16.65	0.7342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		191.33680	241.163	16.65	0.2658	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		349.50620	272.725	19.85	0.2778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,249.70620	1,410.825	19.85	0.7222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		354.05530	276.453	19.81	0.2810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,234.25530	1,394.554	19.81	0.7190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,165.53680	1,322.031	19.64	0.7039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		375.33680	293.931	19.64	0.2961	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		351.77290	274.583	19.83	0.2794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,241.97290	1,402.684	19.83	0.7206	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,394.42260	2,164.031	17.12	0.9493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		24.62260	32.131	17.12	0.0507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,103.18870	3,865.456	21.56	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		3.38870	3.556	21.56	0.0058	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		810.85600	664.946	17.53	0.5589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		431.05600	523.046	17.53	0.4411	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,645.44580	2,412.736	17.42	0.9657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		15.64580	20.836	17.42	0.0343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,743.64630	1,524.270	16.32	0.8722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		73.84630	92.370	16.32	0.1278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		205.08390	257.359	16.68	0.2785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,184.88390	999.259	16.68	0.7215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,939.23820	2,704.185	17.76	0.9788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		9.43820	12.285	17.76	0.0212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,150.44690	1,306.074	19.60	0.7005	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		380.24690	297.974	19.60	0.2995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,703.84000	2,470.693	17.49	0.9687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		14.04000	18.793	17.49	0.0313	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	14.48	Put			661.09540	779.916	18.26	0.5513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			610.89540	491.816	18.26	0.4487	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			558.62200	665.858	17.93	0.5067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			688.42200	557.758	17.93	0.4933	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			981.31130	818.105	17.08	0.6407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			301.51130	376.205	17.08	0.3593	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			975.36040	1,119.546	19.14	0.6563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			445.16040	351.446	19.14	0.3437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			915.74980	758.899	17.25	0.6105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			345.94980	426.999	17.25	0.3895	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,177.71010	992.583	16.69	0.7189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			207.91010	260.683	16.69	0.2811	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,343.69390	1,509.583	20.07	0.7409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			323.49390	251.483	20.07	0.2591	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,127.94360	1,282.254	19.54	0.6953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			387.74360	304.154	19.54	0.3047	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,415.57340	1,584.854	20.25	0.7541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			305.37340	236.754	20.25	0.2459	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,007.65100	1,782.694	16.65	0.9109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			47.85100	60.794	16.65	0.0891	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,533.26310	1,327.544	16.40	0.8269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			103.46310	135.644	16.40	0.1731	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,970.69170	1,746.408	16.60	0.9062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			50.89170	64.508	16.60	0.0938	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			892.79350	738.254	17.31	0.5996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			362.99350	446.354	17.31	0.4004	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			697.58560	565.586	17.90	0.4984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			547.78560	653.686	17.90	0.5016	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,764.35930	2,971.723	22.66	0.9026	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			114.15930	83.623	22.66	0.0974	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			627.22490	505.787	18.19	0.4584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			637.42490	753.887	18.19	0.5416	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,773.65950	2,981.296	22.68	0.9031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			113.45950	83.196	22.68	0.0969	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,619.91410	1,407.417	16.34	0.8471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			90.11410	115.517	16.34	0.1529	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			837.44860	688.670	17.45	0.5724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			407.64860	496.770	17.45	0.4276	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,160.64490	3,376.178	23.61	0.9208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			90.44490	68.078	23.61	0.0792	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			591.13960	474.879	18.35	0.4368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			691.33960	812.979	18.35	0.5632	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,351.62420	1,517.897	20.09	0.7424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			321.42420	249.797	20.09	0.2576	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,324.41740	2,522.152	21.90	0.8706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			154.21740	114.052	21.90	0.1294	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			488.24390	387.464	18.88	0.3721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			878.44390	1,015.564	18.88	0.6279	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,705.07670	1,883.571	20.81	0.8008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			244.87670	185.471	20.81	0.1992	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,602.46230	1,391.256	16.35	0.8432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			92.66230	119.356	16.35	0.1568	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			665.97750	538.639	18.02	0.4806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			586.17750	696.739	18.02	0.5194	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,513.12920	1,686.122	20.45	0.7710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			282.92920	218.022	20.45	0.2290	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,435.67970	1,234.867	16.47	0.8010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			125.87970	162.967	16.47	0.1990	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			579.58440	464.993	18.41	0.4297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			709.78440	833.093	18.41	0.5703	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,909.28870	2,095.077	21.18	0.8278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			209.08870	156.977	21.18	0.1722	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,333.69940	1,138.581	16.55	0.7710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			153.89940	196.680	16.55	0.2290	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			602.91940	484.971	18.30	0.4439	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			673.11940	793.071	18.30	0.5561	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,797.97170	1,979.874	20.98	0.8137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			227.77170	171.774	20.98	0.1863	0.00	0	11,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			485.03300	384.757	18.90	0.3700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			885.23300	1,022.857	18.90	0.6300	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,637.61550	1,814.266	20.68	0.7909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			257.41550	196.166	20.68	0.2091	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,250.60030	1,060.600	16.62	0.7442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			180.80030	228.700	16.62	0.2558	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			481.83980	382.070	18.92	0.3679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			892.03980	1,030.170	18.92	0.6321	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,127.84080	2,320.373	21.56	0.8521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			177.64080	132.273	21.56	0.1479	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,013.54580	846.206	17.01	0.6544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			283.74580	354.306	17.01	0.3456	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,782.96640	2,990.873	22.71	0.9036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			112.76640	82.773	22.71	0.0964	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,026.63120	857.657	16.98	0.6598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			276.83120	345.757	16.98	0.3402	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			514.72220	409.823	18.73	0.3892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			824.92220	957.923	18.73	0.6108	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,643.23610	3,862.659	24.75	0.9369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			73.03610	54.559	24.75	0.0631	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			957.04930	796.161	17.14	0.6297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			317.24930	394.261	17.14	0.3703	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,708.65730	2,914.673	22.55	0.8993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			118.45730	86.573	22.55	0.1007	0.00	0	262,812

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	15.19	Call			382.73070	300.020	19.58	0.3012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,142.93070	1,298.121	19.58	0.6988	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,904.37180	3,115.637	23.00	0.9097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			104.17180	77.537	23.00	0.0903	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			816.11530	669.633	17.51	0.5616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			426.31530	517.733	17.51	0.4384	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			398.02160	312.611	19.46	0.3118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,098.22160	1,250.711	19.46	0.6882	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,032.81150	4,254.610	25.66	0.9466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			62.61150	46.511	25.66	0.0534	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			400.64770	314.763	19.44	0.3136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,090.84770	1,242.863	19.44	0.6864	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			422.29810	332.566	19.29	0.3284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,032.49810	1,180.666	19.29	0.6716	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,662.38090	2,867.514	22.47	0.8963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			122.18090	89.414	22.47	0.1037	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,653.14040	2,858.095	22.45	0.8957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			122.94040	89.995	22.45	0.1043	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,492.20510	1,288.498	16.43	0.8163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			112.40510	146.598	16.43	0.1837	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,000.57020	834.875	17.04	0.6489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			290.77020	362.975	17.04	0.3511	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,306.39930	2,503.689	21.87	0.8690	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			156.19930	115.589	21.87	0.1310	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,411.79390	1,212.259	16.49	0.7942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			131.99390	170.359	16.49	0.2058	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,970.05680	3,183.011	23.16	0.9128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			99.85680	74.911	23.16	0.0872	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,114.34000	935.035	16.79	0.6952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			234.54000	293.135	16.79	0.3048	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			546.21210	436.541	18.57	0.4091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			766.41210	894.641	18.57	0.5909	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,057.30700	2,247.780	21.44	0.8447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			187.10700	139.680	21.44	0.1553	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,383.48610	1,551.278	20.17	0.7483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			313.28610	243.178	20.17	0.2517	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,399.50040	1,568.041	20.21	0.7512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			309.30040	239.941	20.21	0.2488	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,149.28210	966.159	16.71	0.7086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			219.48210	274.259	16.71	0.2914	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,080.06550	904.671	16.86	0.6816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			250.26550	312.771	16.86	0.3184	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			735.32210	597.941	17.75	0.5191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			505.52210	606.041	17.75	0.4809	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			405.95090	319.118	19.41	0.3173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,076.15090	1,227.218	19.41	0.6827	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	13.33	Call		1,272.96520	1,081.543	16.60	0.7516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		173.16520	219.643	16.60	0.2484	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		491.47950	390.190	18.86	0.3742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		871.67950	1,008.290	18.86	0.6258	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,654.41530	1,831.533	20.71	0.7934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		254.21530	193.433	20.71	0.2066	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		996.64350	1,142.337	19.20	0.6621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		436.44350	344.237	19.20	0.3379	0.00	0	100
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		34.28360	44.611	16.83	0.0660	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,269.98360	2,042.211	16.83	0.9340	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		867.26670	718.456	17.49	0.5754	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		421.56670	510.856	17.49	0.4246	66,411,228.00	130,000	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		632.56520	513.303	18.31	0.4511	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		686.86520	805.703	18.31	0.5489	104,741,351.00	130,000	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		772.47430	634.582	17.80	0.5249	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		523.27430	623.482	17.80	0.4751	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		748.67980	613.963	17.89	0.5125	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		549.47980	652.863	17.89	0.4875	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,629.32310	1,802.656	20.63	0.7748	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		288.52310	223.756	20.63	0.2252	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,339.09500	1,501.746	20.02	0.7246	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		358.29500	282.846	20.02	0.2754	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		114.17040	148.104	16.44	0.1788	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,563.37040	1,359.204	16.44	0.8212	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		795.73390	923.271	18.63	0.5853	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		574.93390	464.371	18.63	0.4147	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		126.87500	163.369	16.46	0.1906	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,533.17500	1,331.369	16.46	0.8094	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,076.00210	1,217.052	19.18	0.6336	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		534.70210	436.852	19.18	0.3664	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,503.84790	1,666.683	20.14	0.7183	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		399.54790	323.383	20.14	0.2817	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,786.69550	1,958.011	20.66	0.7627	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,713.67570	1,507.763	16.39	0.8245	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		142.66830	179.756	16.45	0.1907	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		268.48070	327.019	16.81	0.2945	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,284.18070	1,103.719	16.81	0.7055	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		870.34290	730.727	17.79	0.5397	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		564.64290	664.027	17.79	0.4603	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		127.97570	161.063	16.39	0.1755	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		332.39550	264.711	20.66	0.2373	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		943.31080	1,074.625	18.81	0.5942	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		609.01080	501.325	18.81	0.4058	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		846.51900	709.408	17.86	0.5284	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		590.81900	692.708	17.86	0.4716	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,648.36830	1,446.456	16.45	0.8093	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	31/05/2019	Foreign Exchange Option	14.25	Call			938.41940	799.063	17.89	0.5414	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			627.61940	728.563	17.89	0.4586	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,667.83850	1,830.476	20.34	0.7138	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			438.63850	360.976	20.34	0.2862	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			962.16620	820.520	17.81	0.5517	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			601.36620	700.020	17.81	0.4483	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,726.86300	1,527.220	16.43	0.8016	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			166.06300	206.720	16.43	0.1984	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,090.21410	1,224.307	19.06	0.6018	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			641.01410	534.807	19.06	0.3982	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,958.57530	2,129.148	20.82	0.7558	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			369.37530	299.648	20.82	0.2442	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			199.24150	245.038	16.54	0.2248	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,620.04150	1,425.538	16.54	0.7752	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			41.30930	56.314	15.61	0.0716	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,467.40930	2,242.014	15.61	0.9284	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			829.51020	944.287	18.39	0.5171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			835.21020	708.987	18.39	0.4829	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,684.62860	1,845.789	20.33	0.7036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			470.32860	390.489	20.33	0.2964	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,903.58560	3,663.373	17.43	0.9876	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			713.53070	819.895	18.09	0.4791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			859.67590	976.570	18.47	0.5264	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,564.85100	3,771.602	23.68	0.8715	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			190.55100	156.302	23.68	0.1285	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			923.64640	788.584	18.07	0.5229	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			707.94640	813.884	18.07	0.4771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			919.23070	784.595	18.09	0.5209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			901.77230	768.851	18.15	0.5132	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,844.43600	2,008.969	20.59	0.7274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			430.13600	353.669	20.59	0.2726	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			928.08310	792.588	18.06	0.5248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			702.38310	807.888	18.06	0.4752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			815.37590	691.270	18.47	0.4736	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			461.22910	544.957	17.32	0.3773	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,544.64680	1,700.209	20.04	0.6812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			510.34680	424.908	20.04	0.3188	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,165.07330	1,301.271	19.19	0.6068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			650.77330	545.971	19.19	0.3932	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			736.07230	844.151	18.15	0.4868	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			445.69840	367.916	20.49	0.2819	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,195.38420	1,035.243	17.24	0.6332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			439.68420	520.543	17.24	0.3668	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,760.65330	1,563.065	16.42	0.7988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			174.95330	218.365	16.42	0.2012	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,166.92910	1,009.657	17.32	0.6227	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	13.24	Put			237.44870	288.227	16.62	0.2461	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			978.43300	1,103.331	18.76	0.5603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			744.13300	628.031	18.76	0.4397	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			507.15800	595.525	17.47	0.3982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,112.85800	960.225	17.47	0.6018	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,779.99840	1,943.216	20.49	0.7181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,663.58340	1,469.330	16.53	0.7749	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,957.49610	1,752.321	16.17	0.8422	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			121.79610	157.621	16.17	0.1578	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,491.27610	1,644.547	19.92	0.6721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			526.97610	439.247	19.92	0.3279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,583.14870	1,392.927	16.62	0.7539	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.88560	8.674	17.43	0.0124	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,359.92290	2,140.778	15.65	0.9102	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			54.22290	76.078	15.65	0.0898	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,775.91770	1,577.811	16.41	0.8024	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			170.21770	213.111	16.41	0.1976	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			207.88340	254.630	16.53	0.2251	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			920.57960	1,040.626	18.59	0.5394	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			796.87960	675.726	18.59	0.4606	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,881.88480	3,073.099	22.16	0.8312	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			258.18480	208.199	22.16	0.1688	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,110.58230	2,280.871	20.96	0.7506	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			401.08230	329.871	20.96	0.2494	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,017.56040	875.727	17.88	0.5516	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			657.06040	756.727	17.88	0.4484	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,819.50100	1,981.481	20.50	0.7120	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			470.00100	390.481	20.50	0.2880	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,041.22740	897.191	17.80	0.5613	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			630.72740	728.191	17.80	0.4387	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			184.29740	229.571	16.42	0.2036	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,794.79740	1,598.571	16.42	0.7964	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,225.64300	1,362.769	19.28	0.6084	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			666.14300	561.769	19.28	0.3916	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			236.81570	286.701	16.56	0.2382	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,662.71570	1,470.901	16.56	0.7618	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,486.64240	1,305.365	16.80	0.7121	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			317.24240	377.665	16.80	0.2879	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,211.23770	2,383.659	21.09	0.7586	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			390.63770	321.359	21.09	0.2414	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,269.30650	2,438.331	21.05	0.7446	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			438.50650	364.531	21.05	0.2554	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,106.70840	961.338	17.84	0.5623	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			687.50840	785.138	17.84	0.4377	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,977.79900	2,138.106	20.60	0.7089	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			698.89720	594.406	19.45	0.3871	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	31/07/2019	Foreign Exchange Option	16.14	Call			506.99900	424.306	20.60	0.2911	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,130.32820	982.911	17.76	0.5714	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			661.12820	756.711	17.76	0.4286	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			203.96460	253.744	16.39	0.2079	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,873.16460	1,679.944	16.39	0.7921	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,369.69720	1,508.206	19.45	0.6129	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			275.78640	328.278	16.61	0.2496	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,706.78640	1,516.178	16.61	0.7504	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			825.77920	932.438	18.19	0.4737	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,038.27920	901.138	18.19	0.5263	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,150.79600	2,314.297	20.82	0.7218	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			493.29600	412.997	20.82	0.2782	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,140.33670	2,301.514	20.75	0.7090	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			533.53670	450.014	20.75	0.2910	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,186.21460	1,038.431	17.84	0.5712	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			713.01460	809.931	17.84	0.4288	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,209.82350	1,060.121	17.76	0.5798	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			686.62350	781.621	17.76	0.4202	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,442.31370	2,611.822	21.21	0.7428	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			465.51370	390.322	21.21	0.2572	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			218.52670	273.073	16.35	0.2104	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,941.72670	1,751.573	16.35	0.7896	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,518.03390	1,659.009	19.66	0.6194	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			721.23390	617.509	19.66	0.3806	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			313.96330	370.009	16.67	0.2593	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,752.56330	1,563.809	16.67	0.7407	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,517.43820	4,714.853	24.64	0.8637	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			251.43820	203.853	24.64	0.1363	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,018.44650	3,772.617	15.93	0.9824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.54650	14.317	15.93	0.0176	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,356.67180	2,146.774	15.12	0.8717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			102.77180	138.474	15.12	0.1283	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,785.74160	1,935.130	20.10	0.6513	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			309.45080	262.243	23.57	0.1705	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,681.59360	1,497.335	16.82	0.7137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			377.69360	439.035	16.82	0.2863	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			558.04980	639.337	17.30	0.3658	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,675.07890	1,491.176	16.83	0.7120	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			381.17890	442.876	16.83	0.2880	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,688.12770	1,503.518	16.81	0.7154	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			374.22770	435.218	16.81	0.2846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,845.55080	4,043.943	23.57	0.8295	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			642.39120	733.307	17.58	0.3970	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,281.59910	1,128.824	17.65	0.5945	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			667.69910	760.524	17.65	0.4055	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,201.04930	4,402.745	24.24	0.8440	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	18.67	Call			284.94930	241.045	24.24	0.1560	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,401.94980	1,237.637	17.30	0.6342	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			768.23710	868.180	17.94	0.4374	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,810.27450	4,999.822	24.56	0.8740	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			244.17450	188.122	24.56	0.1260	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,163.44230	4,364.816	24.17	0.8426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			287.34230	243.116	24.17	0.1574	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,306.29120	1,151.607	17.58	0.6030	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			336.71430	285.877	22.93	0.1865	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			801.02210	689.824	19.41	0.4072	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,427.12210	1,561.524	19.41	0.5928	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,249.58930	3,439.599	22.42	0.7989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			363.48930	307.899	22.42	0.2011	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,192.13710	1,046.480	17.94	0.5626	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			995.09080	1,107.002	18.50	0.4996	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,013.44540	4,213.465	23.89	0.8366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			297.34540	251.765	23.89	0.1634	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			749.27990	644.016	19.66	0.3846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,555.37990	1,695.716	19.66	0.6154	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,512.81430	3,707.577	22.93	0.8135	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			415.91040	348.245	21.78	0.2262	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,247.84160	1,097.713	17.76	0.5826	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			703.94160	799.413	17.76	0.4174	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,439.48710	3,633.366	22.79	0.8097	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			343.38710	291.666	22.79	0.1903	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,028.99080	895.302	18.50	0.5004	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			669.64160	573.430	20.10	0.3487	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,548.13280	1,688.165	19.65	0.6141	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			752.03280	646.465	19.65	0.3859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,368.48140	1,208.256	17.40	0.6237	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			584.58140	669.956	17.40	0.3763	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,892.01040	3,069.945	21.78	0.7738	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,264.48260	1,114.721	17.81	0.5796	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			735.28260	831.821	17.81	0.4204	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			563.94480	478.761	20.85	0.2930	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,284.74480	2,445.861	20.85	0.7070	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,288.15450	1,136.562	17.74	0.5878	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			708.95450	803.662	17.74	0.4122	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,604.57210	2,774.239	21.32	0.7402	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			493.77210	417.139	21.32	0.2598	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			234.68480	290.388	16.28	0.2118	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,013.88480	1,823.288	16.28	0.7882	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,649.62130	1,792.266	19.80	0.6224	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			748.82130	645.166	19.80	0.3776	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			349.00030	406.300	16.73	0.2660	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,801.80030	1,612.700	16.73	0.7340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,452.84460	2,615.309	21.00	0.7076	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			588.04460	502.509	21.00	0.2924	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,366.13340	1,212.304	17.73	0.5952	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			730.93340	825.104	17.73	0.4048	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,803.88670	1,948.647	19.98	0.6281	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,833.11320	1,645.198	16.79	0.7252	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,084.87400	1,894.030	16.23	0.7873	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			249.67400	306.830	16.23	0.2127	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			769.08670	665.847	19.98	0.3719	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,774.99790	2,945.438	21.46	0.7385	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			520.19790	442.638	21.46	0.2615	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,342.41690	1,190.333	17.80	0.5874	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			757.21690	853.133	17.80	0.4126	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			387.91320	447.998	16.79	0.2748	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,918.09680	3,091.971	21.65	0.7346	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			552.49680	472.771	21.65	0.2654	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,421.54960	1,264.618	17.85	0.5945	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			777.14960	873.818	17.85	0.4055	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,594.69700	2,760.912	21.20	0.7055	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			798.76410	693.893	20.20	0.3700	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			619.09700	531.712	21.20	0.2945	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,445.30640	1,286.635	17.78	0.6020	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			750.90640	845.835	17.78	0.3980	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			263.38000	321.546	16.21	0.2131	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,157.78000	1,962.346	16.21	0.7869	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,934.36410	2,083.093	20.20	0.6300	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			424.67000	488.249	16.87	0.2809	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,885.47000	1,694.749	16.87	0.7191	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,079.52020	2,843.423	13.98	0.9340	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			45.22020	65.823	13.98	0.0660	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,780.42770	1,595.102	17.13	0.6866	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			516.12770	587.502	17.13	0.3134	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			893.05330	779.258	19.91	0.4006	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,768.75330	1,911.658	19.91	0.5994	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,018.43840	3,195.023	21.80	0.7352	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			562.73840	482.623	21.80	0.2648	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,376.38100	5,574.491	24.51	0.8596	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			300.68100	242.090	24.51	0.1404	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			890.31500	776.798	19.93	0.3995	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,776.01500	1,919.198	19.93	0.6005	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			887.58710	774.354	19.94	0.3984	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,783.28710	1,926.754	19.94	0.6016	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,066.68410	3,245.957	21.86	0.7297	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			589.38410	507.957	21.86	0.2703	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,509.33830	1,346.541	17.90	0.6021	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			796.63830	894.541	17.90	0.3979	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,742.17740	2,913.959	21.41	0.7024	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			830.79090	724.238	20.43	0.3682	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			654.87740	565.959	21.41	0.2976	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,533.17340	1,368.624	17.83	0.6093	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			770.47340	866.624	17.83	0.3907	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			279.51310	337.794	16.22	0.2133	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,242.21310	2,039.794	16.22	0.7867	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,078.09090	2,232.238	20.43	0.6318	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			461.00280	528.361	16.98	0.2862	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,938.00280	1,744.161	16.98	0.7138	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			494.56150	566.485	17.07	0.2910	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,983.46150	1,787.785	17.07	0.7090	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			529.00040	605.263	17.16	0.2951	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,034.00040	1,835.863	17.16	0.7049	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,177.57560	1,039.900	19.72	0.4577	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,672.67560	1,812.600	19.72	0.5423	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,174.38170	1,037.023	19.73	0.4567	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,679.48170	1,819.723	19.73	0.5433	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,180.77300	1,042.788	19.71	0.4588	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,665.87300	1,805.488	19.71	0.5412	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			564.18460	643.455	17.25	0.2987	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,085.38460	1,883.255	17.25	0.7013	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,125.24710	1,920.240	17.32	0.6977	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			596.44710	678.739	17.32	0.3023	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			631.78220	717.509	17.40	0.3049	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,183.18220	1,974.009	17.40	0.6951	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,554.60250	1,387.977	19.23	0.5327	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,401.90250	1,532.377	19.23	0.4673	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,550.90580	1,384.414	19.24	0.5317	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,408.20580	1,538.814	19.24	0.4683	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,547.22830	1,380.869	19.25	0.5306	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,414.52830	1,545.269	19.25	0.4694	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,547.34390	1,683.393	19.43	0.4765	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,588.24390	1,416.993	19.43	0.5235	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,712.09860	1,532.218	19.39	0.5383	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,538.79860	1,676.818	19.39	0.4617	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,708.40070	1,528.686	19.40	0.5373	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,545.10070	1,683.286	19.40	0.4627	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,704.71330	1,525.174	19.41	0.5364	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,551.41330	1,689.774	19.41	0.4636	0.00	0	0
Total \$ / R Option												187,060,537.75	364,943	9,124,927
Total \$ / R												1,498,627,331.35	458,286	10,140,225
\$ / R	MAXI	On 14/12/2018	Foreign Exchange Future			14.02900		14.26540			0.0000	210,435.00	15	396
\$ / R	MAXI	On 18/03/2019	Foreign Exchange Future			14.19190		14.42980			0.0000	70,959.50	5	5

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	14/06/2019	Foreign Exchange Future			14.34470		14.58570			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.50830		14.75390			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.66760		14.92430			0.0000	0.00	0	0
Total \$ / R MAXI Future											281,394.50	20	401
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			145,199.11930	166,409.453	21.58	0.9425	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			4,739.11930	2,309.453	21.58	0.0575	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			9,280.75250	5,137.842	20.61	0.1172	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			102,740.75250	122,237.842	20.61	0.8828	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			9,148.66710	5,056.623	20.64	0.1156	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			103,608.66710	123,156.623	20.64	0.8844	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			9,414.72600	5,220.377	20.58	0.1189	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			101,874.72600	121,320.377	20.58	0.8811	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			82,672.29860	67,909.290	17.48	0.5670	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			41,692.29860	50,719.290	17.48	0.4330	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			82,140.65010	67,435.031	17.50	0.5643	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			42,160.65010	51,245.031	17.50	0.4357	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			81,611.53350	66,963.256	17.51	0.5616	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			42,631.53350	51,773.256	17.51	0.4384	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			92,808.30530	79,258.750	18.06	0.5248	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			70,238.30530	80,788.750	18.06	0.4752	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			92,364.63780	78,858.356	18.07	0.5229	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			70,794.63780	81,388.356	18.07	0.4771	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			91,923.07070	78,459.533	18.09	0.5209	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			71,353.07070	81,989.533	18.09	0.4791	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			104,061.34600	90,615.888	18.46	0.5051	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			97,671.34600	108,785.888	18.46	0.4949	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			103,672.10040	90,252.428	18.47	0.5035	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			98,282.10040	109,422.428	18.47	0.4965	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			103,284.50040	89,890.539	18.49	0.5020	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			98,894.50040	110,060.539	18.49	0.4980	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			157,120.21840	140,085.797	17.55	0.6306	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			67,690.21840	76,325.797	17.55	0.3694	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			158,190.68740	141,038.832	17.52	0.6337	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			66,760.68740	75,278.832	17.52	0.3663	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			157,654.59980	140,561.437	17.54	0.6322	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			67,224.59980	75,801.437	17.54	0.3678	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											281,394.50	20	401
£ / R	On 30/11/2018	Foreign Exchange Future			18.42150		18.62800			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			18.47240		18.67540			0.0000	83,292,051.60	4,509	455,771
£ / R	On 18/03/2019	Foreign Exchange Future			18.78160		18.98540			0.0000	0.00	0	11,147
£ / R	On 14/06/2019	Foreign Exchange Future			19.06870		19.27660			0.0000	0.00	0	5,506
£ / R	On 16/09/2019	Foreign Exchange Future			19.38240		19.59510			0.0000	9,691,200.00	500	10,363

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 Future			19.68830		19.91440			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.03410		20.28700			0.0000	0.00	0	0
Total £ / R Future												92,983,251.60	5,009	482,800
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			922.10400	1,086.709	18.17	0.8809	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			90.10400	48.209	18.17	0.1191	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			823.18390	957.006	17.50	0.7760	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			198.58390	129.406	17.50	0.2240	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,346.09940	2,539.254	20.41	0.9739	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			21.49940	11.654	20.41	0.0261	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			738.88670	577.556	16.15	0.6555	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			183.48670	225.155	16.15	0.3445	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			731.97200	571.238	16.15	0.6515	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			186.57200	228.838	16.15	0.3485	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			745.83730	583.916	16.15	0.6595	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			180.43730	221.516	16.15	0.3405	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			687.42000	572.902	16.75	0.4348	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			892.02000	981.302	16.75	0.5652	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,141.37330	988.939	16.32	0.6235	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			455.97330	507.339	16.32	0.3765	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,630.47530	2,792.070	18.82	0.8682	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			175.87530	133.670	18.82	0.1318	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,135.29230	983.186	16.32	0.6213	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			459.89230	511.586	16.32	0.3787	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,147.47560	994.719	16.32	0.6256	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			452.07560	503.119	16.32	0.3744	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,437.67100	1,559.866	17.47	0.7083	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			423.07100	341.466	17.47	0.2917	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,574.38970	1,702.743	17.65	0.7345	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			379.78970	304.343	17.65	0.2655	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,334.76480	1,171.815	16.25	0.6862	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			349.36480	390.215	16.25	0.3138	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,356.19870	1,207.816	16.71	0.5966	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			709.59870	769.116	16.71	0.4034	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,350.69630	1,202.572	16.72	0.5950	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			714.09630	773.872	16.72	0.4050	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,361.71210	1,213.071	16.71	0.5982	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			705.11210	764.371	16.71	0.4018	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,662.87230	1,507.530	17.02	0.6060	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			877.77230	935.130	17.02	0.3940	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,657.53200	1,502.398	17.03	0.6047	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			882.43200	939.998	17.03	0.3953	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,652.19860	1,497.286	17.03	0.6034	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			887.09860	944.886	17.03	0.3966	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,501.42220	1,356.433	17.93	0.5095	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,537.02220	1,618.133	17.93	0.4905	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	19.96	Call			1,497.27760	1,352.519	17.93	0.5084	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,542.87760	1,624.219	17.93	0.4916	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,493.15180	1,348.606	17.94	0.5074	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,548.75180	1,630.306	17.94	0.4926	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,766.80190	1,607.074	18.53	0.5196	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,769.80190	1,862.974	18.53	0.4804	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,762.68570	1,603.149	18.53	0.5187	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,775.68570	1,869.049	18.53	0.4813	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,758.56930	1,599.234	18.54	0.5178	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,781.56930	1,875.134	18.54	0.4822	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												92,983,251.60	5,009	487,000
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12421		0.12628			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12673		0.12883			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12909		0.13123			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			698.46390	533.817	17.62	0.7398	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			70.26390	112.817	17.62	0.2602	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			188.71160	128.348	21.24	0.2612	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			560.51160	707.348	21.24	0.7388	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,635.92010	1,429.606	20.22	0.9725	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			7.72010	8.606	20.22	0.0275	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,196.79320	1,034.612	21.83	0.6853	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			313.89320	361.712	21.83	0.3147	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			646.63140	534.815	22.38	0.4510	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			763.73140	861.915	22.38	0.5490	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,970.31590	1,773.846	21.27	0.8799	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			87.41590	100.946	21.27	0.1201	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			873.67560	759.859	20.11	0.5131	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			750.67560	850.559	20.11	0.4869	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			533.95020	456.455	21.65	0.3446	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,410.95020	1,547.155	21.65	0.6554	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,385.21450	1,233.066	17.81	0.7253	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			262.21450	323.766	17.81	0.2747	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			16.09170		16.28370			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.14700		16.33590			0.0000	27,514,488.00	1,704	136,363
€ / R	On	18/03/2019	Foreign Exchange Future			16.47990		16.67080			0.0000	6,394,201.20	388	36,286
€ / R	On	14/06/2019	Foreign Exchange Future			16.79190		16.98600			0.0000	16,791.90	1	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.01570		17.21360			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	16/09/2019	Foreign Exchange Future			17.13790		17.33700			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.44990		17.65950			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.80850		18.04480			0.0000	0.00	0	0
Total € / R Future												33,925,481.10	2,093	185,854
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			834.15110	990.504	18.74	0.8837	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			77.85110	42.204	18.74	0.1163	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			43.57270	25.088	20.09	0.0581	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,597.67270	1,768.088	20.09	0.9419	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			42.96510	24.703	20.11	0.0573	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,607.06510	1,777.703	20.11	0.9427	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			44.18810	25.478	20.07	0.0589	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,588.28810	1,758.478	20.07	0.9411	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,667.04970	4,855.634	31.63	0.9947	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			2.94970	2.634	31.63	0.0053	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			351.02560	410.111	16.00	0.3608	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,021.82560	890.011	16.00	0.6392	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			940.38340	814.651	16.17	0.6039	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			409.58340	474.751	16.17	0.3961	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			934.76780	809.471	16.19	0.6014	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			413.96780	479.571	16.19	0.3986	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			405.22940	469.958	16.16	0.3936	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,091.71700	3,257.715	21.27	0.9061	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			112.51700	87.615	21.27	0.0939	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,287.94500	1,137.563	15.59	0.7370	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			217.14500	257.663	15.59	0.2630	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			452.05030	377.656	17.95	0.3395	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,111.25030	1,227.756	17.95	0.6605	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			946.02940	819.858	16.16	0.6064	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			831.16730	919.226	17.03	0.4859	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			952.91080	847.209	17.04	0.5123	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			836.91080	925.309	17.04	0.4877	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			948.67290	843.316	17.06	0.5105	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			842.67290	931.416	17.06	0.4895	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			957.16730	851.126	17.03	0.5141	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			455.16020	510.278	15.96	0.3097	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,638.76020	1,495.978	15.96	0.6903	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,875.02690	3,021.118	20.38	0.7634	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			438.62690	386.818	20.38	0.2366	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,509.61980	1,374.311	16.12	0.6558	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			536.01980	598.611	16.12	0.3442	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,127.93110	1,018.805	17.11	0.5307	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			924.33110	1,013.105	17.11	0.4693	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,399.03270	1,505.348	17.95	0.5550	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,405.72260	1,512.284	17.96	0.5562	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			959.35560	866.324	17.93	0.4463	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	17.77	Put			1,392.35560	1,498.424	17.93	0.5537	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,987.55750	2,113.050	18.94	0.6477	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			724.55750	650.949	18.94	0.3523	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			956.03270	863.248	17.95	0.4450	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			952.72260	860.184	17.96	0.4438	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,175.51940	1,073.446	18.03	0.4710	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,526.01940	1,633.546	18.03	0.5290	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,172.08050	1,070.240	18.04	0.4699	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,532.58050	1,640.340	18.04	0.5301	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,168.65310	1,067.039	18.05	0.4688	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,539.15310	1,647.139	18.05	0.5312	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,355.99340	1,239.562	18.36	0.4756	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,771.19340	1,891.062	18.36	0.5244	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,352.61480	1,236.409	18.37	0.4747	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,777.81480	1,897.909	18.37	0.5253	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,359.38190	1,242.723	18.35	0.4766	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,764.58190	1,884.223	18.35	0.5234	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												33,925,481.10	2,093	336,490
AUS / R	On	14/12/2018	Foreign Exchange Future			10.23130		10.32250			0.0000	654,803.20	64	23,926
AUS / R	On	18/03/2019	Foreign Exchange Future			10.36470		10.45610			0.0000	1,565,069.70	151	420
AUS / R	On	14/06/2019	Foreign Exchange Future			10.49400		10.58680			0.0000	0.00	0	4,932
AUS / R	On	16/09/2019	Foreign Exchange Future			10.63580		10.73060			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.77440		10.87610			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			10.93000		11.04790			0.0000	0.00	0	0
Total AUS / R Future												2,219,872.90	215	29,278
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,155.72690	1,243.047	17.43	0.9789	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			8.01760	4.243	17.48	0.0206	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,165.51760	1,252.943	17.48	0.9794	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			7.81410	4.142	17.53	0.0201	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,175.31410	1,262.842	17.53	0.9799	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			8.22690	4.347	17.43	0.0211	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			301.54690	337.626	13.73	0.4814	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			392.65290	338.024	13.75	0.5140	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			306.55290	343.324	13.75	0.4860	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			402.68760	346.673	13.71	0.5233	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			296.58760	331.973	13.71	0.4767	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			397.64690	342.326	13.73	0.5186	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			746.25480	799.033	15.04	0.6383	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			320.16030	280.385	15.05	0.3590	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			753.36030	806.385	15.05	0.6410	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			325.97540	285.709	15.02	0.3644	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			739.17540	791.709	15.02	0.6356	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			323.05480	283.033	15.04	0.3617	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			608.43260	647.318	14.77	0.5066	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			575.01150	519.330	14.78	0.4908	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			614.41150	653.530	14.78	0.5092	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			583.08080	526.934	14.75	0.4961	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			602.48080	641.134	14.75	0.5039	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			579.03260	523.118	14.77	0.4934	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			689.74480	627.810	15.12	0.5047	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			703.64480	743.410	15.12	0.4953	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			685.66660	623.981	15.13	0.5025	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			709.56660	749.581	15.13	0.4975	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			681.66610	620.174	15.14	0.5002	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			715.56610	755.774	15.14	0.4998	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			798.19470	726.535	15.48	0.5098	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			810.29470	856.535	15.48	0.4902	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			794.18620	722.737	15.49	0.5079	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			816.28620	862.737	15.49	0.4921	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			802.22340	730.347	15.47	0.5118	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			804.32340	850.347	15.47	0.4882	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,219,872.90	215	29,278
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.73600		10.87830			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.88040		11.02430			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.01280		11.15690			0.0000	2,753,200.00	250	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.02810		11.17250			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.16790		11.31570			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.30800		11.46490			0.0000	0.00	0	0
Total CAD/ R Future												2,753,200.00	250	900
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,400.06120	1,258.180	17.18	0.9893	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.76120	2.180	17.18	0.0107	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,390.11970	1,248.256	17.13	0.9889	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.81970	2.256	17.13	0.0111	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,410.00470	1,268.106	17.24	0.9897	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.70470	2.106	17.24	0.0103	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			549.26930	457.628	14.63	0.5803	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			254.96930	307.228	14.63	0.4197	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			543.59930	452.533	14.64	0.5761	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			259.29930	312.133	14.64	0.4239	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			554.98250	462.764	14.62	0.5845	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			250.68250	302.364	14.62	0.4155	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			710.97790	619.919	15.04	0.5893	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			354.07790	407.119	15.04	0.4107	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			705.60190	614.948	15.05	0.5862	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			358.70190	412.148	15.05	0.4138	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			716.38400	624.923	15.02	0.5924	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			349.48400	402.123	15.02	0.4076	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			581.95000	508.892	16.21	0.4466	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			789.45000	860.792	16.21	0.5534	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			578.33760	505.595	16.22	0.4444	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			795.83760	867.495	16.22	0.5556	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			574.74330	502.324	16.24	0.4422	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			802.24330	874.224	16.24	0.5578	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			689.55540	612.052	16.54	0.4592	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			913.85540	984.152	16.54	0.5408	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			685.95290	608.738	16.55	0.4573	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			920.25290	990.838	16.55	0.5427	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			693.17710	615.381	16.52	0.4611	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			907.47710	977.481	16.52	0.5389	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			796.66710	712.741	16.70	0.4707	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,021.76710	1,094.741	16.70	0.5293	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			793.05420	709.388	16.71	0.4690	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,028.15420	1,101.388	16.71	0.5310	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			800.30230	716.117	16.69	0.4724	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,015.40230	1,088.117	16.69	0.5276	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,753,200.00	250	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.10580		14.26270			0.0000	3,526,450.00	250	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.41210		14.57070			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.70100		14.86160			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.01770		15.18280			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.30160		15.47590			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.93240		16.16830			0.0000	0.00	0	0
Total CHF / R Future												3,526,450.00	250	1,766
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,090.64280	942.730	17.76	0.8827	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			37.94280	46.930	17.76	0.1173	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,081.46680	933.743	17.73	0.8805	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			38.76680	47.943	17.73	0.1195	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,099.83570	951.739	17.79	0.8849	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			37.13570	45.939	17.79	0.1151	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			655.94810	566.804	17.26	0.5051	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			555.24810	624.704	17.26	0.4949	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			651.15480	562.742	17.27	0.5025	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			560.45480	630.642	17.27	0.4975	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			660.77180	570.889	17.24	0.5078	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			550.07180	618.789	17.24	0.4922	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			880.46680	792.104	17.75	0.5217	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			748.86680	821.104	17.75	0.4783	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			875.97820	788.071	17.76	0.5198	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			754.37820	827.071	17.76	0.4802	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			884.97560	796.157	17.74	0.5236	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			743.37560	815.157	17.74	0.4764	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			845.38380	773.907	19.01	0.4362	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,352.58380	1,446.207	19.01	0.5638	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			842.18920	770.922	19.02	0.4348	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,359.38920	1,453.222	19.02	0.5652	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			848.59740	776.905	19.00	0.4375	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,345.79740	1,439.205	19.00	0.5625	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,028.36240	951.891	19.16	0.4577	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,502.46240	1,600.291	19.16	0.5423	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,025.10300	948.815	19.17	0.4565	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,509.20300	1,607.215	19.17	0.5435	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,021.85540	945.751	19.18	0.4553	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,515.95540	1,614.151	19.18	0.5447	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,265.71980	1,159.144	19.64	0.4709	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,727.41980	1,856.744	19.64	0.5291	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,262.48300	1,156.124	19.65	0.4699	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,734.18300	1,863.724	19.65	0.5301	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,268.97430	1,162.180	19.63	0.4719	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,720.67430	1,849.780	19.63	0.5281	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												3,526,450.00	250	1,766
CNH / R	On	14/12/2018	Foreign Exchange Future			2.02730		2.06110			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04670		2.08030			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06550		2.09940			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			1,549.08990	1,228.069	15.62	0.8894	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			38.08990	55.069	15.62	0.1106	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,456.43860	1,140.189	15.55	0.8694	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			45.43860	67.189	15.55	0.1306	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,642.83170	1,317.835	15.69	0.9071	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			31.83170	44.835	15.69	0.0929	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			911.28110	1,095.986	16.18	0.5858	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			800.40080	632.883	15.99	0.4520	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			797.40080	965.883	15.99	0.5480	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			756.36130	597.016	16.09	0.4329	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			853.36130	1,030.016	16.09	0.5671	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			714.28110	562.986	16.18	0.4142	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,699.56080	1,456.800	15.53	0.6597	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			505.56080	601.800	15.53	0.3403	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,633.20610	1,396.324	15.53	0.6442	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			539.20610	641.324	15.53	0.3558	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,767.39850	1,518.894	15.53	0.6750	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			473.39850	563.894	15.53	0.3250	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.16750		2.19270			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.21320		2.23840			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25650		2.28230			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.30370		2.33030			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.43020		2.46720			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.48520		2.52430			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,127.23950	909.101	15.18	0.7816	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			100.23950	134.101	15.18	0.2184	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,042.20480	830.548	15.02	0.7534	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			115.20480	155.548	15.02	0.2466	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,214.12980	990.259	15.34	0.8074	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			87.12980	115.259	15.34	0.1926	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			812.04350	683.658	16.04	0.4508	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			928.04350	1,051.658	16.04	0.5492	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			772.09050	647.806	16.13	0.4332	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			988.09050	1,115.806	16.13	0.5668	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			855.23820	721.266	15.95	0.4688	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			871.23820	989.266	15.95	0.5312	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			507.10330	564.334	15.40	0.3071	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,863.96880	1,665.814	15.41	0.6789	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			540.96880	600.814	15.41	0.3211	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,799.27500	1,606.696	15.47	0.6645	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			576.27500	641.696	15.47	0.3355	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,930.10330	1,729.334	15.40	0.6929	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,180.27790	1,044.377	17.01	0.4281	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,877.27790	2,007.377	17.01	0.5719	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,249.93890	1,109.122	16.88	0.4482	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,746.93890	1,872.122	16.88	0.5518	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,214.60950	1,076.269	16.95	0.4381	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,811.60950	1,939.269	16.95	0.5619	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,343.71060	2,524.501	17.94	0.5643	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,583.43290	1,388.125	17.81	0.4514	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,211.43290	2,386.125	17.81	0.5486	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,549.17750	1,356.934	17.87	0.4435	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,277.17750	2,454.934	17.87	0.5565	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,515.71060	1,326.501	17.94	0.4357	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			1,824.01470	1,613.346	18.14	0.4569	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,581.01470	2,761.346	18.14	0.5431	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,790.25670	1,582.393	18.19	0.4501	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,647.25670	2,830.393	18.19	0.5499	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,757.18850	1,552.083	18.25	0.4434	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,714.18850	2,900.083	18.25	0.5566	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			1.79400		1.82360			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.81840		1.84800			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84050		1.87060			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			2,641.01030	2,346.252	20.48	0.9852	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			5.01030	6.252	20.48	0.0148	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,541.70010	2,247.080	20.03	0.9831	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			5.70010	7.080	20.03	0.0169	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,442.49360	2,148.033	19.57	0.9807	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			6.49360	8.033	19.57	0.0193	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,091.38320	900.346	17.40	0.5805	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			511.38320	616.347	17.40	0.4195	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,037.28620	852.452	17.51	0.5594	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			557.28620	668.452	17.51	0.4406	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,147.69920	950.474	17.28	0.6018	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			467.69920	566.474	17.28	0.3982	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,621.19230	1,408.800	17.14	0.6566	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			515.19230	603.800	17.14	0.3434	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,562.24150	1,354.481	17.24	0.6403	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			556.24150	649.481	17.24	0.3597	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,681.94970	1,464.955	17.04	0.6729	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			475.94970	559.955	17.04	0.3271	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			0.13710		0.13980			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13660		0.13970			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13630		0.13870			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			1.69140		1.70780			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.71880		1.73520			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
NOK/R	On	14/06/2019	Foreign Exchange Future			1.74450		1.76120			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.52150		9.53180			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.64580		9.65480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.76600		9.77540			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.89820		9.90930			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.38910		10.44170			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.54600		10.60480			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			619.28770	607.102	14.41	0.9223	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			17.48770	15.602	14.41	0.0777	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			609.98250	597.644	14.34	0.9197	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			18.18250	16.144	14.34	0.0803	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			628.61760	616.579	14.49	0.9248	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			16.81760	15.079	14.49	0.0752	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			398.34370	380.345	13.93	0.5740	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			273.54370	264.545	13.93	0.4260	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			393.19010	375.164	13.94	0.5690	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			278.39010	269.364	13.94	0.4310	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			403.54630	385.576	13.92	0.5789	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			268.74630	259.776	13.92	0.4211	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			393.78830	375.912	14.76	0.4682	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			538.38830	529.912	14.76	0.5318	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			390.14310	372.251	14.78	0.4648	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			544.74310	536.251	14.78	0.5352	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			397.46340	379.609	14.74	0.4717	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			532.06340	523.609	14.74	0.5283	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			593.18510	573.451	14.93	0.5445	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			523.88510	515.251	14.93	0.4555	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			588.76930	569.004	14.94	0.5416	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			529.46930	520.804	14.94	0.4584	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			584.38270	564.587	14.95	0.5387	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			535.08270	526.387	14.95	0.4613	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			750.78980	707.138	15.87	0.5421	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			659.08980	668.038	15.87	0.4579	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			746.51390	702.931	15.88	0.5399	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			664.81390	673.831	15.88	0.4601	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			755.08920	711.368	15.86	0.5444	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			653.38920	662.268	15.86	0.4556	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			855.23940	809.842	16.31	0.5430	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			770.43940	783.842	16.31	0.4570	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			851.03050	805.700	16.32	0.5410	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	10.53	Put			776.23050	789.700	16.32	0.4590	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			859.46880	814.004	16.30	0.5449	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			764.66880	778.004	16.30	0.4551	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			1.32620		1.33540			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33090		1.34480			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33560		1.34870			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			754.00000	662.000		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			654.00000	562.000		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			854.00000	762.000		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			48.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	91.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			52.00000	191.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			148.00000	9.000		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			287.00000	156.000		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			187.00000	56.000		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			387.00000	256.000		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			1.31670		1.30910			0.0000	13,167.00	10	150
Total QUANTO £ / \$ Future												13,167.00	10	150
Total QUANTO £ / \$												13,167.00	10	150
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.15100		1.14510			0.0000	11,510.00	10	50
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.16120		1.15530			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.17060		1.16460			0.0000	0.00	0	0
Total QUANTO € / \$ Future												11,510.00	10	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												11,510.00	10	50
R / ¥EN	On	14/12/2018	Foreign Exchange Future			8.05090	0.12336	7.91880			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		0.12336	2,550.90500	3,417.456	20.45	0.6842	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12336	1,562.90500	1,108.456	20.45	0.3158	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12336	2,488.05560	3,345.665	20.38	0.6777	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12336	1,600.05560	1,136.664	20.38	0.3223	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12336	2,614.47720	3,489.857	20.51	0.6907	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12336	1,526.47720	1,080.857	20.51	0.3093	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			10.25020		10.39140			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.39580		10.53860			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.53470		10.67970			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			1,027.72420	888.747	16.27	0.9608	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			6.32420	8.547	16.27	0.0392	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,017.97110	879.077	16.23	0.9593	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			6.57110	8.877	16.23	0.0407	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,037.48610	898.430	16.31	0.9621	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			6.08610	8.230	16.31	0.0379	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			492.89740	405.328	15.21	0.5417	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			294.29740	349.528	15.21	0.4583	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			487.61710	400.592	15.22	0.5375	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			299.01710	354.792	15.22	0.4625	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			498.22050	410.109	15.20	0.5459	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			289.62050	344.309	15.20	0.4541	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			896.17930	786.205	14.87	0.6949	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			216.47930	251.505	14.87	0.3051	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			889.35970	780.040	14.88	0.6918	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			219.65970	255.340	14.88	0.3082	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			903.02990	792.716	14.87	0.6980	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			213.32990	248.016	14.87	0.3020	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			2.55600		2.58680			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.45300		2.47560			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.36230		2.38850			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 TRY / R Future									0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Call			4.75230	3.414	26.39	0.0405	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Put			387.95230	417.414	26.39	0.9595	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Call			4.52490	3.245	26.62	0.0385	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Put			397.72490	427.245	26.62	0.9615	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Call			4.99540	3.594	26.16	0.0427	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Put			378.19540	407.594	26.16	0.9573	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			50.30920	43.425	22.30	0.2400	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			294.70920	310.425	22.30	0.7600	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			48.36410	41.678	22.35	0.2321	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			302.76410	318.678	22.35	0.7679	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			46.48990	39.998	22.40	0.2244	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			310.88990	326.998	22.40	0.7756	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			5.77790	4.775	25.82	0.0282	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,147.27790	1,172.475	25.82	0.9718	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			5.57540	4.604	25.82	0.0273	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,157.07540	1,182.304	25.82	0.9727	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			5.98730	4.954	25.82	0.0291	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,137.48730	1,162.654	25.82	0.9709	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
Total Futures									1 447 281 120.70	101,200	1,725,808
Total Options									187 060 537.75	364,943	9,279,763
Grand Total:									1,634,341,658.45	466,143	11,005,571