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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/11/2018 Foreign Exchange Future			14.11600		14.01380			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.11890		14.01460			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.11890		14.01530			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.12380		14.02180			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.12550		14.02310			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.12720		14.02480			0.0000	4,732,612.00	335	2,092
\$ / R On 05/12/2018 Foreign Exchange Future			14.13570		14.03340			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.13740		14.03510			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.13910		14.03680			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.14590		14.04370			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.14750		14.04540			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.15090		14.04890			0.0000	521,474,815.90	36,851	788,049
\$ / R On 20/12/2018 Foreign Exchange Future			14.16110		14.05920			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.16280		14.06090			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.17970		14.07730			0.0000	212,695.50	15	3,405
\$ / R On 02/01/2019 Foreign Exchange Future			14.18310		14.08060			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			14.19160		14.08890			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.20510		14.10200			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.20680		14.10370			0.0000	0.00	0	8
\$ / R On 18/01/2019 Foreign Exchange Future			14.21020		14.10700			0.0000	0.00	0	0
\$ / R On 30/01/2019 Foreign Exchange Future			14.23070		14.12700			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	31/01/2019	Foreign Exchange Future			14.23250		14.12870			0.0000	0.00	0	1,838
\$ / R	On	13/02/2019	Foreign Exchange Future			14.25480		14.15060			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			14.25830		14.15400			0.0000	0.00	0	6
\$ / R	On	28/02/2019	Foreign Exchange Future			14.28070		14.17610			0.0000	0.00	0	5,841
\$ / R	On	05/03/2019	Foreign Exchange Future			14.28940		14.18460			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.31190		14.20680			0.0000	34,663,421.80	2,422	58,734
\$ / R	On	27/03/2019	Foreign Exchange Future			14.32750		14.22210			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.33100		14.22550			0.0000	0.00	0	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.33790		14.23230			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.37950		14.27320			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.38650		14.28010			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.44030		14.33330			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.44560		14.33860			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.46490		14.35780			0.0000	1,374,165.50	95	18,836
\$ / R	On	20/06/2019	Foreign Exchange Future			14.47540		14.36820			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.48940		14.38220			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.49470		14.38750			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.49820		14.39090			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.54730		14.43980			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.54900		14.44160			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.57010		14.46250			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.60020		14.49260			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.60560		14.49790			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.61100		14.50330			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.63070		14.52290			0.0000	1,389,916.50	95	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.65590		14.54790			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.65950		14.55150			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.71160		14.60320			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.76440		14.65640			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.77040		14.66220			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.79200		14.68370			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.82750		14.71890			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.83140		14.72280			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.88850		14.77950			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.94960		14.84010			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.97720		14.86750			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.01060		14.90070			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.06380		14.95350			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.13080		15.01990			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.15050		15.03950			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.24110		15.12940			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.33560		15.22320			0.0000	0.00	0	0
Total \$ / R Future												563,847,627.20	39,813	1,006,598
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			896.27830	794.000	20.16	1.0000	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			0.07830	0.000	20.16	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	22/11/2018	Foreign Exchange Option	14.21	Put		230.72860	136.980	20.00	0.6653	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call		35.32860	45.880	20.00	0.3347	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call		365.47190	456.788	23.20	0.9390	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put		20.17190	7.888	23.20	0.0610	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put		612.16990	509.227	24.61	0.9396	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call		7.46990	8.127	24.61	0.0604	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put		1,295.25240	1,191.434	32.01	0.9973	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call		0.55240	0.335	32.01	0.0027	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call		113.17280	169.302	19.40	0.6878	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put		97.87280	50.402	19.40	0.3122	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call		38.52950	50.492	20.09	0.3091	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put		273.22950	181.592	20.09	0.6909	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put		747.20860	647.230	19.32	0.9365	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call		9.00860	11.030	19.32	0.0635	0.00	0	4,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put		351.73210	268.265	17.89	0.6942	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call		53.53210	72.066	17.89	0.3058	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		15.90440	7.971	18.47	0.0466	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		579.00440	673.471	18.47	0.9534	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		79.54350	49.878	17.80	0.2090	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		304.34350	377.078	17.80	0.7910	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,027.55660	1,128.928	21.74	0.9901	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		2.75660	1.728	21.74	0.0099	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		201.71760	142.645	17.74	0.4488	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		0.21420	0.127	31.21	0.0007	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		790.83730	689.885	19.93	0.9183	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		15.63730	17.085	19.93	0.0817	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		95.56590	61.599	17.79	0.2458	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		352.37100	271.188	18.23	0.6509	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		77.17100	98.388	18.23	0.3491	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,285.34810	3,182.808	31.38	0.9999	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		0.14810	0.009	31.38	0.0001	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,675.41420	2,572.927	31.21	0.9993	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		146.51760	189.845	17.74	0.5512	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		89.77180	114.836	18.06	0.3918	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		314.97180	237.637	18.06	0.6082	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		809.92290	708.634	20.00	0.9236	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		14.72290	15.834	20.00	0.0764	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		270.36590	338.799	17.79	0.7542	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		1,421.90390	1,320.435	22.26	0.9743	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		5.30390	6.135	22.26	0.0257	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		282.30890	340.637	17.07	0.6885	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		147.20890	103.237	17.07	0.3115	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		27.26540	32.677	20.40	0.1134	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		892.16540	795.277	20.40	0.8866	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		118.07900	144.888	18.23	0.3896	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		382.97900	307.488	18.23	0.6104	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			376.67200	446.603	16.71	0.7916	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			91.57200	59.203	16.71	0.2084	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,274.17650	1,173.608	21.67	0.9572	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			9.27650	11.008	21.67	0.0428	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			238.24690	181.519	17.65	0.4413	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			205.04690	250.619	17.65	0.5587	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			670.01770	579.356	19.62	0.7930	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			56.81770	68.456	19.62	0.2070	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			384.53030	454.587	16.96	0.7825	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			97.73030	65.487	16.96	0.2175	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			543.43320	458.421	19.08	0.7229	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			80.23320	97.521	19.08	0.2771	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			338.58040	401.065	17.20	0.6969	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			154.88040	115.165	17.20	0.3031	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,064.14950	967.334	20.60	0.8979	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			27.84950	33.234	20.60	0.1021	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			83.98580	58.169	16.85	0.1832	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			477.68580	554.069	16.85	0.8168	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,653.36250	1,551.852	22.19	0.9726	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			7.06250	7.752	22.19	0.0274	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			891.87460	799.379	20.25	0.8423	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			47.27460	56.879	20.25	0.1577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			37.73730	44.892	20.87	0.1227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,068.83730	973.992	20.87	0.8773	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			36.98330	43.977	20.89	0.1205	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,078.08330	983.077	20.89	0.8795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			38.50650	45.825	20.84	0.1249	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,059.60650	964.925	20.84	0.8751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,101.11280	1,200.530	19.12	0.9655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			12.21280	9.630	19.12	0.0345	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,907.52520	1,806.569	23.26	0.9760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			6.42520	7.469	23.26	0.0240	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			3.19700	2.567	20.97	0.0098	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,552.09700	1,653.467	20.97	0.9902	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,409.10160	2,511.066	24.06	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.20160	0.166	24.06	0.0007	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,192.27380	3,090.148	28.11	0.9966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			1.17380	1.048	28.11	0.0034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			13.66110	10.717	18.93	0.0382	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,062.56110	1,161.617	18.93	0.9618	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			23.77690	18.263	18.02	0.0632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			872.67690	969.163	18.02	0.9368	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			896.36690	805.245	20.36	0.8287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			55.26690	66.145	20.36	0.1713	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,671.09900	1,772.671	21.40	0.9931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			2.19900	1.771	21.40	0.0069	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	13.95	Put			210.96870	165.680	17.64	0.3674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			309.86870	366.580	17.64	0.6326	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			147.44320	111.822	17.41	0.2794	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			396.34320	462.722	17.41	0.7206	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			235.28480	186.746	17.72	0.3979	933,731.50	5,000	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			284.18480	337.646	17.72	0.6021	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			27.25900	20.853	17.79	0.0715	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			826.15900	921.754	17.79	0.9285	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			995.43530	901.997	20.65	0.8586	18,039,932.00	20,000	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			44.33530	52.897	20.65	0.1414	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			61.15700	42.604	16.95	0.1346	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			610.05700	693.504	16.95	0.8654	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			852.15360	762.189	20.22	0.8136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			61.05360	73.089	20.22	0.1864	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,423.67070	1,524.720	20.51	0.9857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			4.77070	3.820	20.51	0.0143	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,149.37360	2,251.287	23.13	0.9984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.47360	0.387	23.13	0.0016	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			966.94790	1,064.896	18.47	0.9508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			18.04790	13.996	18.47	0.0492	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,299.18980	2,401.138	23.66	0.9990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.28980	0.238	23.66	0.0010	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			307.86150	248.880	17.92	0.4780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			226.76150	269.780	17.92	0.5220	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,049.55510	2,151.433	22.77	0.9978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.65510	0.533	22.77	0.0022	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,305.64570	1,406.387	20.08	0.9799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			6.74570	5.487	20.08	0.0201	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			647.82920	564.628	19.43	0.7265	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			96.72920	115.528	19.43	0.2735	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			656.03600	572.471	19.46	0.7307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			94.93600	113.371	19.46	0.2693	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			521.27870	444.674	18.90	0.6528	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			130.17870	155.574	18.90	0.3472	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			854.01550	950.159	17.93	0.9336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			25.11550	19.259	17.93	0.0664	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			664.27340	580.353	19.49	0.7348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			93.17340	111.253	19.49	0.2652	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			774.05450	685.983	19.92	0.7841	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			72.95450	86.883	19.92	0.2159	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,133.86090	1,037.956	21.05	0.8919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			32.76090	38.856	21.05	0.1081	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,632.45950	1,532.299	22.47	0.9592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			11.35950	13.199	22.47	0.0408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,029.59890	2,131.469	22.69	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.69890	0.569	22.69	0.0023	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,661.78290	1,561.513	22.55	0.9614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			10.68290	12.413	22.55	0.0386	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			140.03720	105.675	17.38	0.2682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			408.93720	476.575	17.38	0.7318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,949.80420	2,051.634	22.41	0.9971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.90420	0.734	22.41	0.0029	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,374.42560	1,475.345	20.33	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			5.52560	4.445	20.33	0.0165	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			402.60860	469.619	17.40	0.7262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			143.70860	108.720	17.40	0.2738	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			650.43070	736.217	16.88	0.8841	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			51.53070	35.317	16.88	0.1159	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,447.87930	1,348.646	21.94	0.9415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			16.77930	19.546	21.94	0.0585	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,467.20330	1,367.846	21.99	0.9437	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			16.10330	18.746	21.99	0.0563	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			440.20280	369.030	18.54	0.5951	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			159.10280	189.930	18.54	0.4049	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,850.14490	1,951.908	22.05	0.9960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.24490	1.008	22.05	0.0040	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			461.76430	534.304	17.26	0.7745	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			112.86430	83.404	17.26	0.2255	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,004.55330	910.926	20.68	0.8610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			43.45330	51.826	20.68	0.1390	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,800.35930	1,902.080	21.87	0.9953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.45930	1.180	21.87	0.0047	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			454.94950	526.890	17.27	0.7694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			116.04950	85.990	17.27	0.2306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,956.90910	1,855.855	23.40	0.9781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			5.80910	6.755	23.40	0.0219	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,110.77470	1,210.276	19.16	0.9663	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			11.87470	9.376	19.16	0.0337	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			454.54260	382.328	18.61	0.6060	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			153.44260	183.228	18.61	0.3940	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			731.26980	644.689	19.76	0.7661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			80.16980	95.589	19.76	0.2339	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			817.19500	728.038	20.09	0.8009	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			66.09500	78.938	20.09	0.1991	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			238.80070	284.502	17.87	0.5404	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			289.90070	233.602	17.87	0.4596	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			476.39530	402.663	18.71	0.6220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			145.29530	173.563	18.71	0.3780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			183.66360	218.898	18.28	0.4501	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			384.76360	317.998	18.28	0.5499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			428.29040	497.793	17.34	0.7482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			129.39040	96.893	17.34	0.2518	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			533.13740	611.414	17.11	0.8231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			84.23740	60.514	17.11	0.1769	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,868.06650	1,767.197	23.15	0.9741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			6.96650	8.097	23.15	0.0259	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			215.24200	255.868	17.98	0.5036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			326.34200	264.968	17.98	0.4964	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,428.58390	1,329.480	21.89	0.9392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			17.48390	20.380	21.89	0.0608	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,554.48470	1,454.653	22.24	0.9525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			13.38470	15.553	22.24	0.0475	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			761.85780	855.993	17.47	0.9152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			32.95780	25.093	17.47	0.0848	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			219.02440	260.275	17.95	0.5097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			320.12440	259.375	17.95	0.4903	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,513.03350	2,411.362	24.98	0.9923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			1.93350	2.262	24.98	0.0077	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			2,095.48910	1,994.208	23.80	0.9832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			4.38910	5.108	23.80	0.0168	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,808.96780	1,708.243	22.98	0.9710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			7.86780	9.143	22.98	0.0290	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,087.34400	992.181	20.92	0.8816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			36.24400	43.081	20.92	0.1184	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,573.94620	1,474.028	22.30	0.9543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			12.84620	14.928	22.30	0.0457	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			200.66810	238.844	18.11	0.4795	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			351.76810	287.944	18.11	0.5205	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,476.87550	1,377.458	22.02	0.9447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			15.77550	18.358	22.02	0.0553	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			29.60880	35.034	21.19	0.0987	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,180.70880	1,084.134	21.19	0.9013	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			84.82650	101.202	19.66	0.2453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			705.92650	620.302	19.66	0.7547	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			752.75870	846.664	17.42	0.9131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			33.85870	25.763	17.42	0.0869	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,691.14750	1,590.774	22.64	0.9636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			10.04750	11.674	22.64	0.0364	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			186.95890	222.772	18.25	0.4559	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			378.05890	311.872	18.25	0.5441	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,342.08370	1,243.695	21.64	0.9280	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			20.98370	24.595	21.64	0.0720	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,014.60710	1,113.148	18.70	0.9566	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			15.70710	12.248	18.70	0.0434	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			116.52960	139.273	19.10	0.3181	2,089,095.00	15,000	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			567.62960	488.373	19.10	0.6819	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,952.23770	2,850.109	26.23	0.9965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			1.13770	1.009	26.23	0.0035	0.00	0	3,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			475.57390	549.300	17.23	0.7847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			106.67390	78.400	17.23	0.2153	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			230.71570	274.625	17.90	0.5281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			301.81570	243.725	17.90	0.4719	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,752.33080	2,650.547	25.66	0.9950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			1.23080	1.447	25.66	0.0050	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,194.69980	2,093.294	24.08	0.9861	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			3.59980	4.194	24.08	0.0139	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			2,065.75970	1,964.522	23.71	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			4.65970	5.422	23.71	0.0178	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,154.99610	2,053.637	23.96	0.9850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			3.89610	4.537	23.96	0.0150	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			26.75730	31.579	21.32	0.0900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,227.85730	1,130.679	21.32	0.9100	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			74.34630	88.562	19.89	0.2194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			765.44630	677.662	19.89	0.7806	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			24.18000	28.459	21.46	0.0820	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,275.28000	1,177.559	21.46	0.9180	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			54.17430	64.822	20.38	0.1683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			905.27430	813.922	20.38	0.8317	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			8.02950	9.331	22.95	0.0296	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,799.12950	1,698.431	22.95	0.9704	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			337.12130	397.084	17.57	0.6626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			188.22130	146.184	17.57	0.3374	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			114.38970	136.711	19.13	0.3134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			575.48970	495.811	19.13	0.6866	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			142.66900	170.442	18.74	0.3727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			483.76900	409.542	18.74	0.6273	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			860.95160	770.793	20.25	0.8167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			59.85160	71.693	20.25	0.1833	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			491.18630	416.472	18.77	0.6325	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			140.08630	167.372	18.77	0.3675	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			167.94590	200.382	18.44	0.4215	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			419.04590	349.482	18.44	0.5785	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,453.26890	2,351.635	24.81	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			2.16890	2.535	24.81	0.0086	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			834.62720	745.059	20.15	0.8074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			63.52720	75.959	20.15	0.1926	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,564.21260	1,464.337	22.27	0.9534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			13.11260	15.237	22.27	0.0466	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			914.39790	826.308	20.16	0.8027	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			198.70300	234.195	18.34	0.4367	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			439.50300	373.095	18.34	0.5633	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			370.12280	431.160	17.55	0.6536	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			210.92280	170.060	17.55	0.3464	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,277.68160	1,182.514	21.26	0.8922	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			36.88160	43.614	21.26	0.1078	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			73.59790	87.408	20.16	0.1973	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			33.41940	25.652	17.33	0.0779	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			894.31940	988.451	17.33	0.9221	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			788.55640	704.264	19.70	0.7514	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			99.45640	117.064	19.70	0.2486	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			805.29360	897.095	17.17	0.8999	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			44.39360	34.295	17.17	0.1001	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			714.19780	632.733	19.43	0.7194	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			115.09780	135.533	19.43	0.2806	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			263.26930	300.886	17.62	0.4784	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			435.96930	371.186	17.62	0.5216	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			97.98250	112.084	19.62	0.2171	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			980.68250	892.384	19.62	0.7829	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,100.73380	1,196.688	16.17	0.9484	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			23.43380	16.988	16.17	0.0516	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			416.79150	353.435	17.54	0.5075	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			274.09150	313.135	17.54	0.4925	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			200.33580	161.473	16.88	0.3057	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			477.63580	541.173	16.88	0.6943	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,505.51620	3,402.968	25.60	0.9931	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			2.81620	2.668	25.60	0.0069	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,856.13650	2,754.246	22.70	0.9891	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			3.43650	3.946	22.70	0.0109	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			17.31800	12.328	15.90	0.0388	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,197.91800	1,295.428	15.90	0.9612	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			738.58740	658.324	18.54	0.6698	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			177.48740	199.925	18.54	0.3302	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			374.96950	317.628	17.20	0.4553	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			343.86950	389.228	17.20	0.5447	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			159.31080	126.482	16.49	0.2442	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			608.21080	678.082	16.49	0.7558	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			438.56600	375.356	17.26	0.4802	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			350.56600	390.456	17.26	0.5198	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			632.72200	558.005	18.00	0.5918	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			256.42200	284.805	18.00	0.4082	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			17.33110	13.998	16.35	0.0367	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,464.33110	1,564.198	16.35	0.9633	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			51.49280	39.624	15.93	0.0842	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,228.49280	1,320.324	15.93	0.9158	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			959.90390	876.008	18.89	0.6893	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			206.90390	226.708	18.89	0.3107	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,458.36120	1,364.799	20.24	0.8112	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			117.06120	127.299	20.24	0.1888	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			596.26600	526.954	17.73	0.5365	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			344.96600	379.454	17.73	0.4635	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	31/01/2019	Foreign Exchange Option	14.20	Call			411.22570	453.328	17.35	0.5272	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			482.52570	420.828	17.35	0.4728	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			35.19760	28.677	16.11	0.0631	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,373.89760	1,471.177	16.11	0.9369	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			391.72700	430.917	17.43	0.5091	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			513.02700	448.417	17.43	0.4909	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,165.13540	1,076.668	19.48	0.7465	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			163.83540	179.168	19.48	0.2535	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,188.05150	1,278.754	15.99	0.9051	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			59.35150	46.254	15.99	0.0949	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,155.23440	1,069.938	19.35	0.7157	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			205.83440	224.738	19.35	0.2843	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			606.59430	541.125	17.73	0.5123	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			410.59430	449.425	17.73	0.4877	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,267.39280	1,357.235	16.11	0.8763	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			91.29280	76.535	16.11	0.1237	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,311.04860	1,225.059	19.67	0.7255	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			217.14860	235.759	19.67	0.2745	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			741.04020	671.639	18.09	0.5510	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			397.14020	432.338	18.09	0.4490	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			64.81390	54.610	16.06	0.0940	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,410.91390	1,505.310	16.06	0.9060	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			513.75500	560.457	17.46	0.5429	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			537.65500	479.757	17.46	0.4571	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,617.37990	1,526.643	20.43	0.7855	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			163.47990	177.343	20.43	0.2145	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			493.60360	537.894	17.54	0.5276	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			567.50360	507.194	17.54	0.4724	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			663.04440	597.912	17.81	0.5103	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			457.64440	497.312	17.81	0.4897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			231.31920	249.885	19.98	0.2669	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,495.67170	2,399.306	22.00	0.8693	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			102.47170	111.206	22.00	0.1307	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			365.80940	395.908	18.68	0.3915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			979.00940	904.008	18.68	0.6085	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,852.85060	1,762.431	20.81	0.7953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			169.65060	184.331	20.81	0.2047	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,382.78150	1,472.884	16.01	0.8789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			95.98150	80.984	16.01	0.1211	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			515.67410	557.932	17.75	0.5096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			658.87410	596.032	17.75	0.4904	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,653.94000	1,565.372	20.39	0.7637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			200.74000	217.272	20.39	0.2363	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,222.75040	1,307.963	16.16	0.8394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			135.95040	116.063	16.16	0.1606	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			442.34300	478.790	18.17	0.4543	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			795.54300	726.890	18.17	0.5457	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,065.85910	1,973.065	21.21	0.8241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			142.65910	154.965	21.21	0.1759	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,124.30230	1,205.960	16.26	0.8106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			167.50230	144.060	16.26	0.1894	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			462.17870	500.225	18.05	0.4697	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			755.37870	688.325	18.05	0.5303	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,949.84730	1,858.286	20.99	0.8090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			156.64730	170.186	20.99	0.1910	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			363.15300	393.024	18.70	0.3893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			986.35300	911.124	18.70	0.6107	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,783.03690	1,693.505	20.68	0.7847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			179.83690	195.405	20.68	0.2153	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,044.66240	1,123.114	16.35	0.7844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			197.86240	171.214	16.35	0.2156	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			360.51340	390.164	18.72	0.3870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			993.71340	918.264	18.72	0.6130	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,292.65470	2,197.802	21.63	0.8499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			119.45470	129.702	21.63	0.1501	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			826.04470	891.084	16.69	0.6943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			319.24470	279.184	16.69	0.3057	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,966.76770	2,867.357	22.83	0.9042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			73.56770	79.257	22.83	0.0958	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			837.69720	903.436	16.66	0.6999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			310.89720	271.536	16.66	0.3001	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			387.80420	419.755	18.52	0.4101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			921.00420	847.855	18.52	0.5899	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,840.44770	3,738.611	24.92	0.9391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			47.24770	50.511	24.92	0.0609	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			775.17680	837.078	16.83	0.6686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			358.37680	315.178	16.83	0.3314	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,890.30860	2,791.678	22.70	0.8994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			77.10860	83.578	22.70	0.1006	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			280.06470	302.778	19.43	0.3143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,263.26470	1,180.878	19.43	0.6857	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,091.84030	2,991.585	23.11	0.9110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			68.64030	73.485	23.11	0.0890	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			647.17310	700.458	17.23	0.5967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			480.37310	428.558	17.23	0.4033	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			292.35530	316.107	19.31	0.3258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,215.55530	1,134.206	19.31	0.6742	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,233.06370	4,130.702	25.86	0.9490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			39.86370	42.602	25.86	0.0510	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			294.46020	318.387	19.29	0.3278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,207.66020	1,126.487	19.29	0.6722	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			311.89340	337.281	19.12	0.3438	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,145.09340	1,065.381	19.12	0.6562	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,842.91550	2,744.517	22.62	0.8962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			79.71550	86.417	22.62	0.1038	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,833.44790	2,735.099	22.60	0.8956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			80.24790	86.999	22.60	0.1044	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,277.62110	1,364.628	16.11	0.8539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			120.82110	102.728	16.11	0.1461	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			814.51720	878.859	16.72	0.6886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			327.71720	286.959	16.72	0.3114	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,477.09880	2,380.860	21.96	0.8677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			103.89880	112.760	21.96	0.1323	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,199.62670	1,284.045	16.19	0.8330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			142.82670	122.145	16.19	0.1670	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,159.37540	3,058.935	23.27	0.9142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			66.17540	70.835	23.27	0.0858	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			916.58060	987.939	16.49	0.7358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			259.78060	226.039	16.49	0.2642	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			414.17040	448.311	18.35	0.4318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			857.37040	786.411	18.35	0.5682	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,219.59190	2,125.356	21.50	0.8421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			126.39190	137.256	21.50	0.1579	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,518.12990	1,431.049	20.06	0.7396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			224.92990	242.949	20.06	0.2604	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,535.01190	1,447.663	20.11	0.7427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			221.81190	239.563	20.11	0.2573	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			948.36700	1,022.509	16.45	0.7489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			241.56700	210.609	16.45	0.2511	0.00	0	550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			885.59850	954.113	16.53	0.7224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			278.79850	242.213	16.53	0.2776	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			575.10540	623.077	17.49	0.5512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			568.30540	511.177	17.49	0.4488	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			298.71900	323.002	19.25	0.3317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,191.91900	1,111.102	19.25	0.6683	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,066.04100	1,145.382	16.32	0.7917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			189.24100	163.482	16.32	0.2083	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			368.48600	398.811	18.66	0.3938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			971.68600	896.911	18.66	0.6062	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,800.43140	1,710.670	20.71	0.7874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			177.23140	192.570	20.71	0.2126	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,106.54800	1,027.809	19.02	0.6458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			323.34800	349.708	19.02	0.3542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			489.99740	530.256	17.89	0.4908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			703.19740	638.356	17.89	0.5092	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,932.13010	1,840.769	20.96	0.8066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			158.93010	172.669	20.96	0.1934	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			479.37850	518.796	17.95	0.4828	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			722.57850	656.896	17.95	0.5172	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			742.69290	802.503	16.93	0.6513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			385.89290	340.603	16.93	0.3487	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,114.22190	1,035.269	19.04	0.6479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			321.02190	347.169	19.04	0.3521	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,016.56150	1,093.807	16.38	0.7745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			209.76150	181.907	16.38	0.2255	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			253.51450	273.975	19.72	0.2888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,376.71450	1,292.075	19.72	0.7112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			257.13090	277.903	19.68	0.2923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,360.33090	1,276.003	19.68	0.7077	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,287.32870	1,204.443	19.49	0.6914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			274.12870	296.343	19.49	0.3086	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			255.31430	275.930	19.70	0.2905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,368.51430	1,284.030	19.70	0.7095	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,171.97660	2,273.949	17.40	0.9624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			25.17660	22.049	17.40	0.0376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,878.92860	3,984.038	21.96	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.12860	2.138	21.96	0.0037	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			642.44860	695.397	17.25	0.5938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			485.64860	433.497	17.25	0.4062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,423.33370	2,526.529	17.88	0.9744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			16.53370	14.629	17.88	0.0256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,519.13700	1,614.276	16.12	0.9028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			72.33700	62.376	16.12	0.0972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			225.29480	195.902	16.41	0.2382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			982.09480	1,057.802	16.41	0.7618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,716.78500	2,820.867	18.42	0.9839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.98500	8.967	18.42	0.0161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,271.27070	1,188.716	19.45	0.6876	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			278.07070	300.616	19.45	0.3124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,481.77230	2,585.183	17.98	0.9766	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			14.97230	13.283	17.98	0.0234	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			742.18520	675.675	18.01	0.5251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			468.98520	507.575	18.01	0.4749	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			628.00340	566.631	17.65	0.4767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			534.80340	578.531	17.65	0.5233	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			797.46810	860.761	16.77	0.6800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			340.66810	298.862	16.77	0.3200	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,083.63130	1,005.537	18.96	0.6394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			330.43130	357.437	18.96	0.3606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			737.38760	796.852	16.94	0.6485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			390.58760	344.952	16.94	0.3515	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			975.28880	1,050.688	16.42	0.7593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			228.48880	198.788	16.42	0.2407	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,476.14800	1,389.753	19.96	0.7315	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			232.94800	251.653	19.96	0.2685	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,247.29930	1,165.253	19.39	0.6819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			284.09930	307.153	19.39	0.3181	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,551.93970	1,464.326	20.15	0.7458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			218.73970	236.226	20.15	0.2542	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,784.16010	1,882.915	16.65	0.9335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			47.36010	41.015	16.65	0.0665	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,317.57720	1,405.811	16.07	0.8638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			110.77720	93.911	16.07	0.1362	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,747.06830	1,845.399	16.58	0.9298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			50.26830	43.499	16.58	0.0702	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			716.47830	774.559	17.01	0.6369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			409.67830	362.659	17.01	0.3631	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			542.64430	587.213	17.62	0.5288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			615.84430	555.313	17.62	0.4712	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,947.56820	2,848.413	22.80	0.9030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			74.36820	80.313	22.80	0.0970	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			482.89510	522.587	17.93	0.4855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			716.09510	650.687	17.93	0.5145	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,957.16710	2,857.883	22.82	0.9036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			73.96710	79.783	22.82	0.0964	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,399.31960	1,489.870	16.00	0.8825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			92.51960	77.970	16.00	0.1175	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			666.36730	721.013	17.17	0.6082	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			459.56730	409.113	17.17	0.3918	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,352.98570	3,252.067	23.74	0.9225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			59.78570	63.967	23.74	0.0775	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			452.15300	489.395	18.11	0.4620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			775.35300	707.495	18.11	0.5380	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,484.51920	1,397.985	19.98	0.7331	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			696.72800	751.385	17.19	0.6098	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			474.62800	423.885	17.19	0.3902	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			491.13700	530.175	18.07	0.4765	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			769.03700	702.675	18.07	0.5235	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			35.44590	30.763	16.95	0.0495	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,047.54590	2,148.263	16.95	0.9505	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,468.65320	1,384.179	19.91	0.7139	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			264.15320	285.179	19.91	0.2861	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			612.55180	661.318	17.55	0.5557	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			587.05180	530.318	17.55	0.4443	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,772.32620	1,684.292	20.63	0.7670	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			207.82620	225.292	20.63	0.2330	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			123.35940	105.316	16.12	0.1434	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,348.85940	1,436.316	16.12	0.8566	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			887.30610	817.004	18.42	0.5631	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			442.80610	478.004	18.42	0.4369	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	29/03/2019	Foreign Exchange Option	14.25	Call			591.49380	638.746	17.63	0.5424	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			615.99380	557.746	17.63	0.4576	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			137.78140	118.157	16.13	0.1550	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,320.08140	1,406.057	16.13	0.8450	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,184.70670	1,109.166	19.03	0.6169	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			417.90670	448.666	19.03	0.3831	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,041.70070	970.605	18.64	0.5749	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			481.80070	517.105	18.64	0.4251	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			688.82980	738.246	17.61	0.5557	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			155.41890	134.838	16.12	0.1587	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			630.08560	574.419	17.53	0.4324	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,929.87370	1,843.231	20.67	0.7541	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			249.97370	269.731	20.67	0.2459	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			137.88390	119.931	16.09	0.1447	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,497.98390	1,586.431	16.09	0.8553	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,435.51890	1,521.338	16.12	0.8413	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			658.72980	601.746	17.61	0.4443	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,636.84120	1,553.061	20.06	0.7075	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			306.94120	329.561	20.06	0.2925	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			296.81700	263.750	16.53	0.2608	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,086.91700	1,160.251	16.53	0.7392	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			710.18560	760.919	17.53	0.5676	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,802.46420	1,718.213	20.25	0.7036	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			345.76420	368.513	20.25	0.2964	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			801.21390	853.081	17.55	0.5775	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			667.91390	612.781	17.55	0.4225	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,193.14370	1,120.739	18.89	0.5847	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			516.44370	551.038	18.89	0.4153	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,102.22930	2,015.444	20.79	0.7475	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			285.52930	305.744	20.79	0.2525	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			779.68960	830.339	17.63	0.5666	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			696.38960	640.038	17.63	0.4334	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			221.37910	196.023	16.29	0.1956	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,414.67910	1,496.323	16.29	0.8044	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,517.98420	1,602.832	16.17	0.8300	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			184.68420	162.532	16.17	0.1700	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			49.33470	43.742	15.76	0.0586	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,247.93470	2,349.342	15.76	0.9414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			913.12450	849.816	18.19	0.4959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			690.92450	734.716	18.19	0.5041	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,817.47790	1,734.011	20.23	0.6932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			375.27790	398.911	20.23	0.3068	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,675.11800	3,782.032	17.91	0.9897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			788.82790	729.844	17.86	0.4558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			945.42030	881.078	18.27	0.5056	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,750.12500	3,650.497	23.69	0.8701	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		147.92500	155.397	23.69	0.1299	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		770.62470	818.968	17.85	0.5462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		782.82470	724.068	17.85	0.4538	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		766.62790	814.744	17.86	0.5442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		750.84290	798.069	17.93	0.5360	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,981.24090	1,896.829	20.53	0.7179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		339.04090	361.729	20.53	0.2821	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		774.64670	823.210	17.83	0.5483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		776.84670	718.310	17.83	0.4517	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		673.22030	715.978	18.27	0.4944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		515.67320	468.703	17.06	0.3497	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,671.26930	1,590.023	19.92	0.6696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		409.06930	434.923	19.92	0.3304	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,270.83920	1,197.498	19.03	0.5906	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		528.63920	562.398	19.03	0.4094	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		813.04290	753.169	17.93	0.4640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		353.04890	376.609	20.42	0.2919	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,019.35550	1,080.751	16.98	0.6612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		491.55550	445.852	16.98	0.3388	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,554.85950	1,639.220	16.19	0.8260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		197.05950	174.320	16.19	0.1740	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		993.47320	1,053.603	17.06	0.6503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		264.22890	236.037	16.40	0.2178	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,072.35660	1,004.253	18.57	0.5414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		610.15660	649.153	18.57	0.4586	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		565.71910	516.235	17.22	0.3713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		943.51910	1,001.135	17.22	0.6287	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,915.24890	1,831.709	20.42	0.7081	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,459.63020	1,541.085	16.31	0.8028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,748.45280	1,839.104	16.03	0.8661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		140.65280	124.204	16.03	0.1339	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,615.37430	1,535.050	19.80	0.6599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		423.17430	449.951	19.80	0.3401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,382.02890	1,460.937	16.40	0.7822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		7.31800	7.132	17.91	0.0103	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,145.11040	2,244.432	15.73	0.9257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		67.31040	59.532	15.73	0.0743	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,569.84150	1,654.760	16.18	0.8294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		192.04150	169.860	16.18	0.1706	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		231.83020	206.185	16.31	0.1972	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,049.20680	2,954.879	22.17	0.8272	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		197.40680	210.279	22.17	0.1728	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,009.94050	944.116	18.40	0.5197	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		658.14050	699.516	18.40	0.4803	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,953.95420	1,871.056	20.44	0.7018	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		376.15420	400.456	20.44	0.2982	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			880.81160	933.551	17.58	0.5855	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			698.61160	644.152	17.58	0.4145	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,254.31430	2,167.887	20.93	0.7425	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			316.51430	337.287	20.93	0.2575	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			209.05430	185.718	16.21	0.1775	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,591.25430	1,675.118	16.21	0.8225	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,333.13080	1,259.637	19.13	0.5928	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			545.33080	579.037	19.13	0.4072	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			859.19750	910.787	17.66	0.5754	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			726.99750	671.387	17.66	0.4246	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			264.32860	236.953	16.37	0.2115	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,461.82860	1,541.653	16.37	0.7885	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,357.49180	2,270.240	21.06	0.7509	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			308.39180	328.440	21.06	0.2491	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,293.87270	1,367.756	16.62	0.7390	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			352.97270	319.556	16.62	0.2610	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,112.39790	2,029.426	20.56	0.6989	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			412.19790	436.726	20.56	0.3011	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			970.06620	1,024.111	17.59	0.5941	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			730.26620	676.811	17.59	0.4059	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,413.31520	2,327.125	21.04	0.7362	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			758.52620	703.943	17.67	0.4153	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			353.11520	374.425	21.04	0.2638	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			235.69840	209.292	16.19	0.1836	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,675.49840	1,756.591	16.19	0.8164	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,481.09560	1,406.627	19.34	0.5983	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			580.89560	613.927	19.34	0.4017	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			948.32620	1,001.243	17.67	0.5847	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			307.97880	278.930	16.48	0.2253	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,509.57880	1,587.930	16.48	0.7747	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,289.04580	2,204.820	20.79	0.7125	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			401.54580	424.920	20.79	0.2875	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			905.80670	846.924	18.03	0.4533	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			888.30670	937.024	18.03	0.5467	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,049.29730	1,104.247	17.61	0.6013	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			756.69730	704.047	17.61	0.3987	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,587.22880	2,501.228	21.19	0.7346	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			379.82880	401.428	21.19	0.2654	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,276.37400	2,193.455	20.72	0.6993	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			438.97400	463.655	20.72	0.3007	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			256.74810	227.852	16.13	0.1872	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,749.34810	1,828.052	16.13	0.8128	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,632.85050	1,557.655	19.56	0.6059	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			605.45050	637.855	19.56	0.3941	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,027.42100	1,081.309	17.69	0.5924	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			784.82100	731.109	17.69	0.4076	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	02/09/2019	Foreign Exchange Option	13.29	Put			350.99200	320.439	16.57	0.2367	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,558.89200	1,636.039	16.57	0.7633	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,694.38210	4,604.296	25.00	0.8576	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			197.68210	215.296	25.00	0.1424	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,785.67520	3,893.634	16.39	0.9841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			12.77520	12.934	16.39	0.0159	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,152.32380	2,240.702	14.91	0.8911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			129.42380	110.002	14.91	0.1089	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,909.53160	1,830.834	20.02	0.6395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			254.93580	263.656	23.49	0.1732	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,492.33250	1,566.338	16.73	0.7358	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			419.43250	385.638	16.73	0.2642	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			616.51800	569.669	17.14	0.3436	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,486.09150	1,559.886	16.74	0.7341	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			423.19150	389.186	16.74	0.2659	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,498.59350	1,572.815	16.73	0.7375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			415.69350	382.115	16.73	0.2625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,022.03580	3,922.956	23.49	0.8268	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			709.58390	658.867	17.42	0.3755	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,119.47220	1,175.506	17.49	0.6158	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			736.57220	684.806	17.49	0.3842	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,381.50030	4,281.265	24.19	0.8419	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			234.40030	241.965	24.19	0.1581	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,229.41800	1,290.369	17.14	0.6564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			843.46600	787.796	17.79	0.4171	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,979.48470	4,887.376	24.88	0.8686	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			182.38470	198.076	24.88	0.1314	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,343.50290	4,243.380	24.11	0.8404	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			236.40290	244.080	24.11	0.1596	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,142.48390	1,199.567	17.42	0.6245	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			277.88710	287.909	22.83	0.1898	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			678.42270	713.701	19.30	0.4215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,535.52270	1,463.000	19.30	0.5785	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,416.42460	3,319.876	22.30	0.7950	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			299.32460	310.576	22.30	0.2050	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,036.36600	1,088.496	17.79	0.5829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,081.32330	1,019.441	18.37	0.4814	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,191.87790	4,092.226	23.82	0.8342	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			244.77790	252.926	23.82	0.1658	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			632.72000	665.545	19.56	0.3980	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,669.82000	1,594.845	19.56	0.6020	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,684.98710	3,587.209	22.83	0.8102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			338.90920	357.019	21.77	0.2327	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,088.06420	1,142.642	17.60	0.6036	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			775.16420	721.942	17.60	0.3964	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,610.61630	3,513.162	22.69	0.8062	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	17.85	Call			283.51630	293.862	22.69	0.1938	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			884.22330	930.141	18.37	0.5186	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			562.43160	591.534	20.02	0.3605	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,662.26000	1,587.413	19.55	0.6007	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			635.16000	668.113	19.55	0.3993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,199.71800	1,259.364	17.23	0.6458	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			646.81800	598.664	17.23	0.3542	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,046.00920	2,956.319	21.77	0.7673	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,127.90380	1,183.585	17.59	0.6084	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			780.00380	727.685	17.59	0.3916	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,749.63460	2,663.203	21.29	0.7323	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			407.53460	429.103	21.29	0.2677	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,105.85140	1,160.554	17.67	0.6000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			807.95140	754.654	17.67	0.4000	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			275.46040	244.448	16.05	0.1895	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,823.36040	1,900.348	16.05	0.8105	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,766.60340	1,690.870	19.71	0.6095	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			634.50340	666.770	19.71	0.3905	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			468.72930	493.491	20.81	0.3024	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,420.82930	2,337.591	20.81	0.6976	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			388.43320	357.211	16.66	0.2449	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,609.93320	1,686.711	16.66	0.7551	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,205.58570	1,262.071	17.59	0.6150	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			802.38570	750.471	17.59	0.3850	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,920.73600	2,833.985	21.43	0.7307	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			433.93600	455.585	21.43	0.2693	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,183.38490	1,238.951	17.67	0.6070	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			293.40420	262.050	16.04	0.1919	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,923.20550	1,846.668	19.90	0.6160	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			656.40550	688.268	19.90	0.3840	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			830.18490	777.351	17.67	0.3930	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,590.26880	2,506.522	20.96	0.6986	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			493.46880	518.122	20.96	0.3014	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			430.97070	398.478	16.74	0.2547	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,644.17070	1,720.079	16.74	0.7453	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,896.60420	1,973.650	16.04	0.8081	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,733.98850	2,650.593	21.10	0.6975	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			520.38850	544.993	21.10	0.3025	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,278.82590	1,335.165	17.61	0.6209	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			822.42590	770.765	17.61	0.3791	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,065.33640	2,979.211	21.57	0.7278	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			850.12660	797.576	17.68	0.3868	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			461.73640	483.611	21.57	0.2722	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			308.38630	277.731	16.04	0.1935	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,964.78630	2,042.131	16.04	0.8065	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,055.90500	1,978.829	20.07	0.6192	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	29/11/2019	Foreign Exchange Option	16.03	Call			682.30500	713.229	20.07	0.3808	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,256.52660	1,311.976	17.68	0.6132	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			471.21320	437.472	16.81	0.2618	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,693.41320	1,767.872	16.81	0.7382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,855.33960	2,953.598	13.84	0.9454	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			61.63960	51.598	13.84	0.0546	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,592.40290	1,662.854	17.06	0.7056	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			568.70290	530.854	17.06	0.2944	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			767.88590	801.781	19.77	0.4123	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,884.18590	1,809.781	19.77	0.5877	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,167.90280	3,081.291	21.70	0.7286	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			471.60280	493.291	21.70	0.2714	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,549.44970	5,458.728	24.66	0.8553	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			233.14970	250.728	24.66	0.1447	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			765.42760	799.205	19.78	0.4112	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,891.72760	1,817.205	19.78	0.5888	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			762.97910	796.645	19.80	0.4102	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,899.27910	1,824.645	19.80	0.5898	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,885.86590	2,801.800	21.30	0.6948	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			554.76590	579.300	21.30	0.3052	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,362.59810	1,419.467	17.66	0.6275	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			843.69810	791.967	17.66	0.3725	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,218.02440	3,131.163	21.75	0.7233	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			871.31440	818.676	17.73	0.3798	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			496.92440	518.663	21.75	0.2767	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			325.67630	296.758	16.13	0.1953	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,044.57630	2,124.258	16.13	0.8047	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,204.18040	2,126.661	20.30	0.6215	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			713.08040	744.161	20.30	0.3785	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,340.21440	1,396.176	17.73	0.6202	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			511.69440	476.747	16.92	0.2679	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,744.49440	1,818.147	16.92	0.7321	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			550.55150	513.828	17.02	0.2733	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,790.05150	1,862.328	17.02	0.7267	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			588.60980	550.624	17.09	0.2778	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,838.70980	1,910.225	17.09	0.7222	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,031.39710	1,072.326	19.57	0.4704	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,783.89710	1,715.126	19.57	0.5296	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,028.49370	1,069.281	19.59	0.4693	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,790.99370	1,722.081	19.59	0.5307	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,034.30400	1,075.374	19.56	0.4714	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,776.80400	1,708.174	19.56	0.5286	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			627.26750	588.234	17.18	0.2820	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,887.96750	1,958.834	17.18	0.7180	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,926.00440	1,996.306	17.25	0.7141	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			662.50440	622.506	17.25	0.2859	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			701.30060	659.449	17.32	0.2888	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,981.20060	2,050.249	17.32	0.7112	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,384.28030	1,434.702	19.10	0.5464	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,504.78030	1,444.202	19.10	0.4536	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,380.68020	1,430.973	19.11	0.5454	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,511.18020	1,450.473	19.11	0.4546	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,377.08380	1,427.248	19.12	0.5443	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,517.58380	1,456.748	19.12	0.4557	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,654.66040	1,592.679	19.31	0.4634	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,414.06040	1,463.779	19.31	0.5366	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,531.27550	1,582.819	19.26	0.5512	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,648.07550	1,587.219	19.26	0.4488	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,527.69070	1,579.294	19.27	0.5503	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,654.49070	1,593.694	19.27	0.4497	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,524.12420	1,575.609	19.28	0.5493	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,660.92420	1,600.009	19.28	0.4507	0.00	0	0
Total \$ / R Option												21,062,758.50	40,000	8,865,613
Total \$ / R												584,910,385.70	79,813	9,872,211
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.15090		14.04890			0.0000	0.00	0	439
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.31190		14.20680			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.46490		14.35780			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.63070		14.52290			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.79200		14.68370			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	449
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			163,245.95240	153,229.886	22.47	0.9592	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			1,135.95240	1,319.886	22.47	0.0408	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			2,960.88050	3,503.379	21.19	0.0987	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			118,070.88050	108,413.379	21.19	0.9013	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			2,901.53230	3,431.508	21.22	0.0969	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			119,011.53230	109,341.508	21.22	0.9031	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			3,021.37520	3,576.781	21.16	0.1005	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			117,131.37520	107,486.781	21.16	0.8995	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			65,671.17880	71,067.424	17.20	0.6024	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			46,991.17880	41,877.424	17.20	0.3976	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			65,192.75070	70,555.223	17.22	0.5995	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			47,512.75070	42,365.223	17.22	0.4005	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			64,717.31500	70,045.765	17.23	0.5967	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			48,037.31500	42,855.765	17.23	0.4033	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			77,464.67100	82,320.959	17.83	0.5483	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			77,684.67100	71,830.959	17.83	0.4517	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			77,062.47180	81,896.817	17.85	0.5462	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			78,282.47180	72,406.817	17.85	0.4538	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			76,662.78610	81,474.396	17.86	0.5442	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			78,882.78610	72,984.396	17.86	0.4558	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.69	Call			89,512.37980	94,155.371	18.33	0.5234	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.69	Put			106,222.37980	100,085.371	18.33	0.4766	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.70	Call			89,147.25410	93,773.457	18.35	0.5218	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.70	Put			106,857.25410	100,703.457	18.35	0.4782	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Call			88,784.25740	93,392.668	18.36	0.5202	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Put			107,494.25740	101,322.668	18.36	0.4798	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Call			139,482.01540	145,519.682	17.40	0.6497	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Put			74,112.01540	69,319.682	17.40	0.3503	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Call			140,447.54300	146,581.140	17.38	0.6527	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Put			73,077.54300	68,381.140	17.38	0.3473	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Call			139,964.17300	146,049.271	17.39	0.6512	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Put			73,594.17300	68,849.271	17.39	0.3488	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	449
£ / R	On 30/11/2018	Foreign Exchange Future				18.13780		17.99730			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future				18.17920		18.03910			0.0000	18,960,905.60	1,043	448,799
£ / R	On 31/01/2019	Foreign Exchange Future				18.33490		18.19240			0.0000	0.00	0	23
£ / R	On 18/03/2019	Foreign Exchange Future				18.47710		18.33240			0.0000	9,478,752.30	513	11,340
£ / R	On 14/06/2019	Foreign Exchange Future				18.75680		18.60880			0.0000	12,379,488.00	660	5,301
£ / R	On 16/09/2019	Foreign Exchange Future				19.06270		18.91490			0.0000	14,487,652.00	760	9,430
£ / R	On 13/12/2019	Foreign Exchange Future				19.35950		19.21240			0.0000	0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future				19.69570		19.54780			0.0000	0.00	0	0
Total £ / R Future												55,306,797.90	2,976	474,906
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Put			1,469.54180	1,330.032	22.44	0.9696	0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option		19.46	Call			6.84180	7.832	22.44	0.0304	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Put			1,298.49580	1,170.054	19.10	0.8843	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		19.30	Call			37.59580	49.254	19.10	0.1157	0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Put			2,964.25070	2,824.964	24.23	0.9890	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		21.00	Call			3.35070	4.164	24.23	0.0110	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			300.24010	366.004	18.08	0.5373	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			381.14010	306.804	18.08	0.4627	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			295.88380	360.706	18.07	0.5325	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			386.78380	311.506	18.07	0.4675	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			304.64460	371.349	18.08	0.5420	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			375.54460	302.149	18.08	0.4580	0.00	0	0
£ / R	On 31/01/2019	Foreign Exchange Option		18.79	Put			927.45010	833.779	17.58	0.6084	0.00	0	0
£ / R	On 31/01/2019	Foreign Exchange Option		18.79	Call			329.85010	378.679	17.58	0.3916	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Call			401.51900	450.077	17.65	0.3718	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Put			1,259.11900	1,162.977	17.65	0.6282	0.00	0	1,000
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			730.01090	808.342	17.18	0.5586	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			697.61090	631.242	17.18	0.4414	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Put			3,187.60690	3,054.633	19.49	0.9008	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	18/03/2019		Foreign Exchange Option	21.44	Call		80.00690	91.733	19.49	0.0992	0.00	0	500
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Call		725.13650	803.163	17.18	0.5564	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Put		702.73650	636.063	17.18	0.4436	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Call		734.91180	813.539	17.18	0.5608	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		692.51180	626.439	17.18	0.4392	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	20.00	Put		1,896.49090	1,780.567	18.32	0.7607	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	20.00	Call		228.89090	257.667	18.32	0.2393	0.00	0	500
£ / R	On	18/03/2019		Foreign Exchange Option	20.18	Put		2,049.26590	1,930.227	18.48	0.7842	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	20.18	Call		201.66590	227.327	18.48	0.2158	0.00	0	1,500
£ / R	On	18/03/2019		Foreign Exchange Option	18.00	Call		886.76480	974.061	17.17	0.6243	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.00	Put		554.36480	496.961	17.17	0.3757	0.00	0	500
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		957.51560	1,035.393	17.34	0.5467	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		978.71560	908.593	17.34	0.4533	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		953.12000	1,030.554	17.34	0.5450	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		984.32000	913.754	17.34	0.4550	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		961.92780	1,040.243	17.34	0.5483	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		973.12780	903.443	17.34	0.4517	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Call		1,260.62460	1,339.658	17.67	0.5649	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Put		1,155.72460	1,086.958	17.67	0.4351	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Call		1,256.00410	1,334.850	17.68	0.5636	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Put		1,161.10410	1,092.149	17.68	0.4364	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Call		1,251.39020	1,330.054	17.68	0.5623	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Put		1,166.49020	1,097.354	17.68	0.4377	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.95	Call		1,144.01140	1,205.798	18.37	0.4745	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.95	Put		1,881.61140	1,796.298	18.37	0.5255	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.96	Call		1,140.51570	1,202.153	18.37	0.4735	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.96	Put		1,888.11570	1,802.653	18.37	0.5265	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.97	Call		1,137.02980	1,198.517	18.37	0.4724	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.97	Put		1,894.62980	1,809.017	18.37	0.5276	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Call		1,377.69510	1,441.999	18.84	0.4884	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Put		2,119.89510	2,036.299	18.84	0.5116	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Call		1,374.15170	1,438.325	18.84	0.4875	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Put		2,126.35170	2,042.625	18.84	0.5125	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Call		1,370.61690	1,434.660	18.84	0.4866	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Put		2,132.81690	2,048.960	18.84	0.5134	0.00	0	0
Total £ / R Option											0.00	0	4,200	
Total £ / R											55,306,797.90	2,976	479,106	
¥ / R	On	14/12/2018		Foreign Exchange Future			0.12610	0.12483		0.0000	0.00	0	6,905	
¥ / R	On	18/03/2019		Foreign Exchange Future			0.12860	0.12731		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.13097	0.12964		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		553.39620	650.791	17.97	0.8641	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.12	Put		70.59620	40.791	17.97	0.1359	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			97.66030	120.217	20.76	0.2927	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			614.86030	510.217	20.76	0.7073	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,488.71460	1,613.197	23.85	0.9882	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			5.91460	3.197	23.85	0.0118	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,064.51230	1,152.003	22.39	0.7282	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			333.51230	291.703	22.39	0.2718	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			543.31210	594.480	22.59	0.4921	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			812.31210	734.180	22.59	0.5079	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,822.61060	1,938.085	22.20	0.9034	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			91.61060	77.785	22.20	0.0966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			774.79940	832.469	20.05	0.5495	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			810.59940	735.869	20.05	0.4505	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			458.14820	491.372	21.44	0.3694	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,493.94820	1,394.772	21.44	0.6306	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,274.65370	1,361.029	18.00	0.7625	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			310.45370	264.428	18.00	0.2375	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			16.11460		16.04190			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.15890		16.08670			0.0000	5,801,045.10	359	130,140
€ / R	On	18/03/2019	Foreign Exchange Future			16.48680		16.41120			0.0000	12,562,941.60	762	36,504
€ / R	On	14/06/2019	Foreign Exchange Future			16.79410		16.71620			0.0000	3,879,437.10	231	4,675
€ / R	On	14/08/2019	Foreign Exchange Future			17.01350		16.93540			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.13320		17.05500			0.0000	4,060,568.40	237	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.44940		17.36730			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.78130		17.70290			0.0000	0.00	0	0
Total € / R Future												26,303,992.20	1,589	180,406
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			1,006.30140	933.363	19.02	0.9606	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			8.20140	7.963	19.02	0.0394	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			8.12240	7.999	20.12	0.0257	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,811.42240	1,739.099	20.12	0.9743	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			7.98310	7.863	20.15	0.0253	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,821.28310	1,748.963	20.15	0.9747	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			8.26420	8.137	20.08	0.0262	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,801.56420	1,729.237	20.08	0.9738	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,914.81180	4,842.704	37.23	0.9965	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			1.51180	1.604	37.23	0.0035	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			397.26060	361.221	15.53	0.3506	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			808.46060	848.021	15.53	0.6494	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			734.51550	771.104	15.72	0.6113	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			463.31550	424.304	15.72	0.3887	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			729.44970	765.830	15.73	0.6085	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			468.24970	429.030	15.73	0.3915	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			458.40980	419.607	15.70	0.3860	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,306.00390	3,232.442	21.14	0.9193	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			67.20390	69.242	21.14	0.0807	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,051.34860	1,102.129	15.08	0.7542	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			240.14860	215.330	15.08	0.2458	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			321.32940	336.812	17.65	0.3275	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,240.12940	1,180.012	17.65	0.6725	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			739.60980	776.407	15.70	0.6140	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			780.58840	808.000	16.68	0.5125	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			924.38840	873.900	16.68	0.4875	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			776.82130	804.098	16.69	0.5107	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			930.62130	879.998	16.69	0.4893	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			773.06770	800.215	16.71	0.5088	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			936.86770	886.115	16.71	0.4912	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			505.65660	473.572	15.61	0.3041	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,411.05660	1,457.072	15.61	0.6959	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,061.26670	2,994.132	20.22	0.7724	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			346.66670	357.632	20.22	0.2276	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,294.23620	1,335.343	15.81	0.6597	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			598.83620	561.843	15.81	0.3403	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			947.08950	977.833	16.83	0.5293	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,021.68950	974.333	16.83	0.4707	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			596.28940	614.855	18.75	0.3452	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			798.11880	823.349	17.71	0.4402	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,523.11880	1,470.149	17.71	0.5598	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			795.17850	820.324	17.73	0.4389	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,530.17850	1,477.124	17.73	0.5611	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			801.07130	826.387	17.70	0.4415	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,516.07130	1,463.187	17.70	0.5585	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,141.28940	2,081.655	18.75	0.6548	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,660.65430	1,607.909	17.80	0.5345	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,004.16280	1,033.679	17.78	0.4678	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,646.86280	1,594.279	17.78	0.5322	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			592.46180	560.704	15.79	0.2889	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,735.08240	3,666.605	20.62	0.7514	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			482.38240	496.004	20.62	0.2486	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,001.05310	1,030.485	17.79	0.4666	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,653.75310	1,601.085	17.79	0.5334	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			997.95430	1,027.309	17.80	0.4655	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,725.16790	3,800.968	15.94	0.9384	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			87.86790	81.568	15.94	0.0616	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,809.76180	1,860.104	15.79	0.7111	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,163.65630	1,191.051	18.12	0.4708	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,910.75630	1,859.751	18.12	0.5292	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,160.59220	1,187.929	18.13	0.4698	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,917.69220	1,866.629	18.13	0.5302	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,157.54580	1,184.807	18.14	0.4689	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,924.64580	1,873.507	18.14	0.5311	0.00	0	0
Total € / R Option												0.00	0	202,086
Total € / R												26,303,992.20	1,589	382,492
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.26840		10.25270			0.0000	0.00	0	23,926
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.39980		10.38210			0.0000	0.00	0	324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.52740		10.50930			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.66730		10.64960			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.80350		10.78610			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.95840		10.94140			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	29,184
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,219.69990	1,204.241	19.59	0.9853	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			2.33600	2.571	19.65	0.0143	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,229.63600	1,214.171	19.65	0.9857	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			2.27410	2.503	19.71	0.0139	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,239.57410	1,224.103	19.71	0.9861	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			2.39990	2.641	19.59	0.0147	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			304.49140	298.076	13.49	0.4648	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			321.91490	333.099	13.50	0.5302	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			309.81490	303.299	13.50	0.4698	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			331.32110	342.703	13.48	0.5402	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			299.22110	292.903	13.48	0.4598	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			326.59140	337.876	13.49	0.5352	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			766.02820	757.028	14.80	0.6359	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			262.72410	271.788	14.82	0.3613	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			773.42410	764.388	14.82	0.6387	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			267.95550	277.094	14.78	0.3670	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			758.65550	749.694	14.78	0.6330	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			265.32820	274.428	14.80	0.3641	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			617.31160	609.532	14.51	0.5000	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			503.10420	512.974	14.53	0.4973	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			623.50420	615.674	14.53	0.5027	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			510.74680	520.717	14.50	0.5028	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			611.14680	603.417	14.50	0.4972	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			506.91160	516.832	14.51	0.5000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			606.78150	615.614	14.86	0.5074	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			720.68150	712.114	14.86	0.4926	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			602.97880	611.770	14.88	0.5051	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			726.87880	718.270	14.88	0.4949	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			610.60790	619.481	14.85	0.5098	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			714.50790	705.981	14.85	0.4902	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			711.83330	720.647	15.28	0.5141	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			830.43330	822.247	15.28	0.4859	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			708.01860	716.797	15.30	0.5121	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			836.61860	828.397	15.30	0.4879	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			715.66330	724.511	15.27	0.5161	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			824.26330	816.111	15.27	0.4839	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,184
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.69360		10.65630			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.83610		10.79690			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.96680		10.92630			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.98230		10.94060			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.12160		11.08120			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.26050		11.21970			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,150
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,178.04020	1,215.087	19.76	0.9919	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.74020	1.487	19.76	0.0081	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,168.11700	1,205.153	19.72	0.9915	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.81700	1.553	19.72	0.0085	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,187.96660	1,225.024	19.81	0.9922	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.66660	1.423	19.81	0.0078	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			389.56230	411.131	14.54	0.5637	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			322.66230	305.031	14.54	0.4363	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			384.81230	406.201	14.56	0.5592	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			327.91230	310.101	14.56	0.4408	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			394.35580	416.104	14.53	0.5682	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			317.45580	300.005	14.53	0.4318	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			550.31520	572.545	14.86	0.5766	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			424.01520	405.745	14.86	0.4234	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			545.63040	567.706	14.88	0.5733	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			429.33040	410.906	14.88	0.4267	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			555.03750	577.419	14.85	0.5798	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			418.73750	400.619	14.85	0.4202	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			457.04330	473.719	16.17	0.4328	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			896.44330	871.419	16.17	0.5672	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			453.96980	470.557	16.19	0.4305	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			903.36980	878.257	16.19	0.5695	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			450.91350	467.413	16.20	0.4283	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			910.31350	885.113	16.20	0.5717	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			561.33820	577.598	16.52	0.4476	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,020.13820	995.998	16.52	0.5524	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			558.20050	574.379	16.53	0.4457	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,027.00050	1,002.779	16.53	0.5543	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			564.49420	580.835	16.50	0.4495	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,013.29420	989.235	16.50	0.5505	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			661.99590	679.078	16.70	0.4605	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,132.29590	1,108.578	16.70	0.5395	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			658.78780	675.807	16.71	0.4588	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,139.08780	1,115.307	16.71	0.5412	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			665.21530	682.366	16.69	0.4622	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,125.51530	1,101.866	16.69	0.5378	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150
CF CANDCO	On	18/03/2019	Foreign Exchange Future			208.47000		275.00000			0.0000	0.00	0	10,000
Total CF CANDO CAHF Future												0.00	0	10,000
Total CF CANDO CAHF												0.00	0	10,000
CHF / R	On	14/12/2018	Foreign Exchange Future			14.27050		14.13390			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.57600		14.43510			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.86240		14.71820			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.17960		15.03210			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.47450		15.32250			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.12230		15.96520			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,766
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			950.77760	1,078.954	19.57	0.9411	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			26.87760	18.454	19.57	0.0589	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			941.28850	1,069.293	19.49	0.9400	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			27.38850	18.793	19.49	0.0600	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			960.27680	1,088.622	19.64	0.9422	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			26.37680	18.122	19.64	0.0578	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			539.38540	599.706	16.55	0.5496	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			574.28540	493.706	16.55	0.4504	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			535.29990	594.835	16.56	0.5467	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			580.19990	498.835	16.56	0.4533	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			543.49640	604.606	16.54	0.5525	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			568.39640	488.606	16.54	0.4475	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			768.85930	829.394	17.18	0.5532	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			780.65930	696.994	17.18	0.4468	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			764.78810	824.819	17.19	0.5512	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			786.58810	702.419	17.19	0.4488	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			772.95130	833.987	17.17	0.5553	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			774.75130	691.587	17.17	0.4447	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			752.53580	800.527	18.58	0.4554	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,410.43580	1,310.927	18.58	0.5446	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			749.54440	797.348	18.59	0.4539	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,417.44440	1,317.748	18.59	0.5461	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			755.53500	803.725	18.56	0.4568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,403.43500	1,304.125	18.56	0.5432	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			935.09900	989.479	18.79	0.4763	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,562.59900	1,464.979	18.79	0.5237	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			932.00270	986.209	18.80	0.4751	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,569.50270	1,471.709	18.80	0.5249	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			928.92440	982.950	18.81	0.4739	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,576.42440	1,478.450	18.81	0.5261	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,148.54600	1,207.041	19.31	0.4885	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,813.34600	1,714.741	19.31	0.5115	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,145.49640	1,203.833	19.32	0.4875	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,820.29640	1,721.533	19.32	0.5125	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,151.60560	1,210.258	19.30	0.4896	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,806.40560	1,707.958	19.30	0.5104	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,766
CNH / R	On	14/12/2018	Foreign Exchange Future			2.03750		2.02400			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.05550		2.04180			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07440		2.06030			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			1,169.15100	1,304.372	17.45	0.9287	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			29.15100	29.372	17.45	0.0713	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,078.07820	1,209.589	17.04	0.9165	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			38.07820	34.589	17.04	0.0835	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,262.05360	1,399.982	17.87	0.9391	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			22.05360	24.982	17.87	0.0609	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,087.96750	997.925	16.02	0.5752	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			572.14250	624.927	15.80	0.4654	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			954.14250	869.927	15.80	0.5346	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			538.11390	587.934	15.91	0.4448	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,020.11390	932.934	15.91	0.5552	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			505.96750	552.925	16.02	0.4248	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,388.59850	1,479.548	15.36	0.6777	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			585.59850	535.548	15.36	0.3223	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,330.98910	1,418.985	15.40	0.6616	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			627.98910	574.985	15.40	0.3384	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,447.97490	1,541.841	15.32	0.6936	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			544.97490	497.841	15.32	0.3064	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			2.17130		2.16110			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.21620		2.20570			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
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25870		2.24780			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.30550		2.29440			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.43270		2.42080			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.48570		2.47320			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	140
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			80.12720	70.291	16.31	0.1473	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			810.10040	899.000	16.21	0.8261	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			99.10040	86.000	16.21	0.1739	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			732.38390	817.479	16.11	0.7964	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			121.38390	104.479	16.11	0.2036	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			891.12720	983.291	16.31	0.8527	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			599.32320	648.105	15.91	0.4514	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,042.32320	986.105	15.91	0.5486	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			565.54000	612.205	16.01	0.4327	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,108.54000	1,050.205	16.01	0.5673	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			634.91660	685.870	15.82	0.4706	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			977.91660	923.870	15.82	0.5294	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,623.58450	1,705.533	15.22	0.7017	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			545.58450	518.533	15.22	0.2983	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,560.46150	1,640.836	15.23	0.6874	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			582.46150	553.836	15.23	0.3126	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,501.90100	1,580.630	15.29	0.6724	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			623.90100	593.630	15.29	0.3276	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			965.71650	1,017.263	16.95	0.4268	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,021.71650	1,962.263	16.95	0.5732	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,028.12430	1,082.160	16.82	0.4474	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,884.12430	1,827.160	16.82	0.5526	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			996.43200	1,049.215	16.89	0.4370	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,952.43200	1,894.215	16.89	0.5630	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,540.17030	2,475.248	17.88	0.5649	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,307.60020	1,364.025	17.75	0.4511	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,399.60020	2,337.025	17.75	0.5489	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,277.51070	1,332.745	17.82	0.4431	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,469.51070	2,405.745	17.82	0.5569	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,248.17030	1,302.248	17.88	0.4351	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,936.00010	2,866.868	18.22	0.5583	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,527.22730	1,585.093	18.11	0.4554	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,795.22730	2,728.093	18.11	0.5446	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,497.28210	1,554.143	18.17	0.4485	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,865.28210	2,797.143	18.17	0.5515	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,468.00010	1,523.868	18.22	0.4417	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	140

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.80860		1.79520			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.83350		1.81970			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85610		1.84190			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			2,354.76840	2,488.122	23.24	0.9940	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			2.76840	2.122	23.24	0.0060	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,255.50630	2,388.740	23.03	0.9924	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			3.50630	2.739	23.03	0.0076	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,156.43060	2,289.523	22.82	0.9903	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			4.43060	3.523	22.82	0.0097	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			868.64950	942.168	17.12	0.6161	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			571.64950	507.168	17.12	0.3839	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			819.27310	890.411	17.25	0.5937	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			622.27310	555.411	17.25	0.4063	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			920.37050	996.337	17.00	0.6386	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			523.37050	461.337	17.00	0.3614	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,386.64190	1,474.536	16.90	0.6852	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			567.64190	513.536	16.90	0.3148	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,331.82950	1,417.027	17.01	0.6684	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			612.82950	556.027	17.01	0.3316	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,443.36540	1,533.961	16.79	0.7019	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			524.36540	472.961	16.79	0.2981	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			0.13760		0.13580			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13680		0.13440			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13610		0.13390			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			1.65940		1.65930			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68560		1.68550			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71020		1.70980			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			9.66180		9.59470			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.78560		9.71590			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.90460		9.83400			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.03590		9.96550			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.53600		10.46350			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
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.68350		10.61370			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			669.58000	735.769	15.98	0.9740	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			4.88000	3.969	15.98	0.0260	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			659.72410	725.878	15.86	0.9732	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			5.02410	4.078	15.86	0.0268	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			679.44120	745.664	16.10	0.9748	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			4.74120	3.864	16.10	0.0252	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			394.92310	439.679	13.44	0.6497	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			209.02310	184.079	13.44	0.3503	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			389.31070	433.746	13.45	0.6445	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			213.41070	188.146	13.45	0.3555	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			400.58880	445.667	13.43	0.6549	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			204.68880	180.067	13.43	0.3451	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			378.67580	413.043	14.17	0.5154	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			464.67580	428.443	14.17	0.4846	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			374.82150	408.931	14.19	0.5117	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			470.82150	434.331	14.19	0.4883	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			382.56420	417.195	14.15	0.5191	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			458.56420	422.595	14.15	0.4809	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			586.32010	625.305	14.52	0.5853	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			460.82010	429.405	14.52	0.4147	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			581.63700	620.447	14.53	0.5823	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			466.13700	434.547	14.53	0.4177	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			576.98550	615.622	14.55	0.5793	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			471.48550	439.722	14.55	0.4207	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			724.00500	762.641	15.51	0.5759	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			610.50500	576.641	15.51	0.4241	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			719.63360	758.107	15.52	0.5735	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			616.13360	582.107	15.52	0.4265	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			728.40130	767.200	15.50	0.5782	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			604.90130	571.200	15.50	0.4218	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			827.85370	864.854	16.08	0.5698	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			734.15370	701.354	16.08	0.4302	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			823.58320	860.445	16.09	0.5678	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			739.88320	706.945	16.09	0.4322	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			832.15020	869.279	16.07	0.5718	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			728.45020	695.779	16.07	0.4282	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			1.33030		1.32400			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33750		1.33420			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34550		1.34220			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Future									0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			640.00000	703.000		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			540.00000	603.000		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			740.00000	803.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			58.00000	25.000		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			158.00000	125.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			42.00000	75.000		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			222.00000	255.000		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			122.00000	155.000		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			322.00000	355.000		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			1.28470		1.28400			0.0000	0.00	0	250
Total QUANTO £ / \$ Future									0.00	0	250
Total QUANTO £ / \$									0.00	0	250
QUANTO €On 14/12/2018 Foreign Exchange Future			1.14190		1.14510			0.0000	0.00	0	50
QUANTO €On 18/03/2019 Foreign Exchange Future			1.15200		1.15520			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.16100		1.16430			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	50
Total QUANTO € / \$									0.00	0	50
R / ¥EN On 14/12/2018 Foreign Exchange Future			7.93020	0.12560	8.01100			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		0.12560	2,828.91720	2,231.708	20.13	0.6167	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12560	918.91720	1,129.708	20.13	0.3833	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12560	2,758.58420	2,168.380	20.08	0.6075	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12560	948.58420	1,166.380	20.08	0.3925	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12560	2,900.00950	2,295.936	20.18	0.6259	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12560	890.00950	1,093.936	20.18	0.3741	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.30590		10.24400			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.44820		10.38390			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.58750		10.52150			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			879.11680	940.304	18.87	0.9768	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			5.11680	4.404	18.87	0.0232	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			869.26560	930.420	18.77	0.9761	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			5.26560	4.520	18.77	0.0239	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			888.97280	950.192	18.97	0.9774	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			4.97280	4.292	18.97	0.0226	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			378.17350	412.016	15.07	0.5653	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			334.27350	303.815	15.07	0.4347	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			373.52530	407.053	15.09	0.5608	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			339.62530	308.853	15.09	0.4392	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			382.86960	417.022	15.06	0.5697	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			328.96960	298.822	15.06	0.4303	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			759.33290	806.452	14.71	0.7163	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			237.83290	218.952	14.71	0.2837	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			753.15640	799.751	14.71	0.7132	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			241.65640	222.251	14.71	0.2868	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			765.87130	813.187	14.71	0.7194	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			234.37130	215.687	14.71	0.2806	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			2.58830		2.59950			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.48360		2.49060			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38630		2.39400			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			2.33230	2.214	28.23	0.0311	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			372.83230	383.914	28.23	0.9689	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			2.22110	2.100	28.54	0.0294	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			382.72110	393.800	28.54	0.9706	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			2.45220	2.337	27.91	0.0330	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			362.95220	374.037	27.91	0.9670	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			44.10460	43.538	21.83	0.2512	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			273.50460	279.938	21.83	0.7488	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			42.22670	41.709	21.88	0.2426	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			281.62670	288.109	21.88	0.7574	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			40.42450	39.955	21.94	0.2342	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			289.82450	296.355	21.94	0.7658	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.83840	4.106	25.43	0.0254	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,139.83840	1,147.806	25.43	0.9746	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.68820	3.949	25.43	0.0245	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,149.68820	1,157.649	25.43	0.9755	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.99440	4.269	25.43	0.0263	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,129.99440	1,137.969	25.43	0.9737	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												645 458 417.30	44,378	1,713,970
Total Options												21 062 758.50	40,000	9,071,899
Grand Total:												666,521,175.80	84,378	10,785,869