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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/11/2018 Foreign Exchange Future			13.77680		13.92950			0.0000	2,466,047.20	179	0
\$ / R On 23/11/2018 Foreign Exchange Future			13.78200		13.92950			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			13.78020		13.93600			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			13.78190		13.93820			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			13.78360		13.93960			0.0000	0.00	0	1,917
\$ / R On 05/12/2018 Foreign Exchange Future			13.79200		13.94680			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			13.79370		13.94830			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			13.79530		13.94970			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			13.80210		13.95540			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			13.80370		13.95690			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			13.80710		13.95970			0.0000	2,049,995,365.40	148,474	788,954
\$ / R On 20/12/2018 Foreign Exchange Future			13.81720		13.96830			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			13.81880		13.96980			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			13.83570		13.98470			0.0000	2,767,140.00	200	3,205
\$ / R On 02/01/2019 Foreign Exchange Future			13.83910		13.98790			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			13.84770		13.99590			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			13.86130		14.00860			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			13.86300		14.01010			0.0000	0.00	0	8
\$ / R On 18/01/2019 Foreign Exchange Future			13.86640		14.01330			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			13.87830		14.02440			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.88690		14.03310			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			13.88870		14.03500			0.0000	0.00	0	1,838
\$ / R	On	13/02/2019	Foreign Exchange Future			13.91120		14.06030			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			13.91470		14.06410			0.0000	0.00	0	6
\$ / R	On	25/02/2019	Foreign Exchange Future			13.93200		14.08360			0.0000	0.00	0	15
\$ / R	On	28/02/2019	Foreign Exchange Future			13.93720		14.08880			0.0000	0.00	0	5,841
\$ / R	On	05/03/2019	Foreign Exchange Future			13.94570		14.09700			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			13.96790		14.11820			0.0000	98,948,603.60	7,084	63,903
\$ / R	On	27/03/2019	Foreign Exchange Future			13.98330		14.13300			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			13.98670		14.13620			0.0000	0.00	0	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			13.99360		14.14280			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.03460		14.18210			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.04140		14.18860			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.09440		14.23980			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.09960		14.24500			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.11850		14.26440			0.0000	112,948.00	8	18,716
\$ / R	On	20/06/2019	Foreign Exchange Future			14.12880		14.27500			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.14250		14.28910			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.14760		14.29440			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.15110		14.29790			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.19920		14.34720			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.20090		14.34900			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.22150		14.37020			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.25070		14.40020			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.25600		14.40560			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.26120		14.41100			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.28030		14.43070			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.30460		14.45570			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.30810		14.45930			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.35850		14.51120			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.40930		14.56350			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.41490		14.56920			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.43530		14.59020			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.46880		14.62450			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.47250		14.62830			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.52650		14.68350			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.58410		14.74260			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.61020		14.76930			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.64180		14.80160			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.69200		14.85310			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.75520		14.91790			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.77380		14.93690			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.85940		15.02460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.94860		15.11600			0.0000	0.00	0	0
Total \$ / R Future												2,154,290,104.20	155,945	1,012,064
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			285.35910	433.200	19.24	1.0000	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	Call		4.85910	0.000	19.24	0.0000	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call		272.16500	133.612	21.71	0.7654	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put		12.66500	21.612	21.71	0.2346	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put		692.33240	838.099	37.35	0.9987	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call		1.83240	0.099	37.35	0.0013	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put		1,380.53030	1,528.023	56.95	0.9998	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call		0.03030	0.023	56.95	0.0002	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call		50.74350	8.688	23.89	0.1058	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put		121.24350	226.688	23.89	0.8942	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call		11.92890	1.015	28.90	0.0139	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put		332.42890	469.015	28.90	0.9861	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put		413.58020	553.148	21.11	0.9202	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call		29.58020	13.348	21.11	0.0798	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put		828.89440	982.547	25.17	0.9827	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call		4.89440	2.747	25.17	0.0173	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		19.04150	33.181	18.41	0.1737	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		497.24150	355.081	18.41	0.8263	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		94.34200	150.359	17.43	0.5132	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		233.94200	133.959	17.43	0.4868	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		941.77420	786.686	19.54	0.9792	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		2.17420	3.086	19.54	0.0208	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		237.41540	345.462	18.71	0.7746	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		0.04420	0.033	36.11	0.0002	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		867.06780	1,019.891	23.26	0.9798	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		6.66780	3.491	23.26	0.0202	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		113.05010	179.756	17.66	0.5678	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		404.31370	536.698	19.72	0.8935	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		43.91370	20.298	19.72	0.1065	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,370.51070	3,526.581	47.65	0.9993	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		0.11070	0.181	47.65	0.0007	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,760.44420	2,916.433	36.11	0.9998	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		97.01540	49.062	18.71	0.2254	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		53.01790	24.939	19.49	0.1274	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		363.41790	491.339	19.49	0.8726	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		886.68700	1,039.700	23.43	0.9809	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		6.28700	3.300	23.43	0.0191	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		202.65010	113.356	17.66	0.4322	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		1,506.12970	1,659.774	24.89	0.9916	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		2.92970	1.774	24.89	0.0084	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		219.77420	143.508	17.75	0.4194	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		171.47420	249.808	17.75	0.5806	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		15.84700	8.477	21.75	0.0367	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		967.54700	1,114.777	21.75	0.9633	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		82.47560	47.822	19.24	0.1741	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		434.17560	554.122	19.24	0.8259	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call		304.62890	208.194	17.24	0.5441	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	06/12/2018	Foreign Exchange Option	13.75	Put			106.32890	164.494	17.24	0.4559	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,356.83170	1,509.268	23.67	0.9865	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			5.13170	2.968	23.67	0.0135	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			604.68010	736.074	20.20	0.8842	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			54.38010	31.374	20.20	0.1158	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			276.57620	374.789	18.59	0.6930	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			113.40150	172.472	17.44	0.4559	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			156.27620	100.089	18.59	0.3070	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			737.15770	875.381	20.78	0.9201	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			36.85770	20.681	20.78	0.0799	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Call			0.00000	369.189	16.79	0.7430	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Put			0.00000	73.889	16.79	0.2570	1,847,215.00	25,000	25,000
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			313.10150	217.772	17.44	0.5441	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			275.95590	195.693	17.75	0.4669	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			180.55590	253.593	17.75	0.5331	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,141.22710	1,288.009	21.55	0.9621	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			16.62710	10.109	21.55	0.0379	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			98.62490	147.778	17.24	0.3815	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			404.02490	299.878	17.24	0.6185	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,738.46550	1,890.594	24.09	0.9894	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			3.86550	2.694	24.09	0.0106	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			965.03260	1,104.894	20.95	0.9358	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			31.93260	18.594	20.95	0.0642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			26.15750	15.624	21.69	0.0516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,146.45750	1,288.524	21.69	0.9484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			25.58760	15.250	21.71	0.0505	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,155.88760	1,298.149	21.71	0.9495	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			26.73990	16.007	21.67	0.0527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,137.03990	1,278.906	21.67	0.9473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,013.23700	864.755	17.45	0.9331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			13.53700	17.655	17.45	0.0669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,994.45270	2,145.491	24.68	0.9906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			4.15270	2.591	24.68	0.0094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			4.12670	5.254	20.08	0.0206	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,463.82670	1,312.354	20.08	0.9794	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,319.94670	2,167.412	23.43	0.9986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.24670	0.312	23.43	0.0014	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,281.32000	3,433.938	32.65	0.9968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			1.02000	1.038	32.65	0.0032	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			15.00090	19.662	17.22	0.0741	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			974.70090	826.762	17.22	0.9259	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			25.17290	39.119	16.82	0.1336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			784.87290	646.219	16.82	0.8664	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			969.94960	1,107.569	21.25	0.9224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			39.64960	24.669	21.25	0.0776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,582.52610	1,430.909	20.73	0.9850	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			2.82610	3.809	20.73	0.0150	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			244.06270	328.217	18.42	0.5813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			253.76270	185.317	18.42	0.4187	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			172.43050	238.342	17.89	0.4866	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			332.13050	245.442	17.89	0.5134	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			272.40210	361.188	18.59	0.6107	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			232.10210	168.288	18.59	0.3893	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			28.68890	47.509	16.91	0.1556	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			738.38890	604.609	16.91	0.8444	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,071.48420	1,211.854	21.50	0.9386	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			31.18420	18.954	21.50	0.0614	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			72.82120	110.149	17.36	0.2915	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			532.52120	417.249	17.36	0.7085	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			924.49140	1,060.682	21.13	0.9138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			44.19140	27.782	21.13	0.0862	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,335.57970	1,184.460	19.34	0.9713	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			5.87970	7.360	19.34	0.0287	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,060.29200	1,907.867	22.48	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.59200	0.767	22.48	0.0033	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			879.11690	732.863	16.65	0.9043	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			19.41690	25.763	16.65	0.0957	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,210.05810	2,057.558	23.03	0.9980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.35810	0.458	23.03	0.0020	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			353.21010	453.179	19.04	0.6812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			182.91010	130.279	19.04	0.3188	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,960.52480	1,808.178	22.12	0.9955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.82480	1.078	22.12	0.0045	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,217.63930	1,067.187	18.65	0.9610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			7.93930	10.087	18.65	0.0390	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			713.64890	841.533	20.57	0.8600	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			73.34890	48.633	20.57	0.1400	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			722.19570	850.430	20.59	0.8627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			71.89570	47.530	20.59	0.1373	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			581.08640	702.057	20.13	0.8112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			100.78640	69.157	20.13	0.1888	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			766.21910	629.429	16.86	0.8578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			26.51910	42.329	16.86	0.1422	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			730.77130	859.351	20.62	0.8654	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			70.47130	46.451	20.62	0.1346	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			843.94030	977.248	20.92	0.8963	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			53.64030	34.348	20.92	0.1037	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,212.71530	1,356.082	21.85	0.9557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			22.41530	13.182	21.85	0.0443	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,717.65600	1,867.347	23.67	0.9842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			7.35600	4.447	23.67	0.0158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,940.58100	1,788.254	22.04	0.9952	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		0.88100	1.154	22.04	0.0048	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		1,747.21340	1,897.091	23.78	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		6.91340	4.191	23.78	0.0149	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		163.99630	227.911	17.86	0.4734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		343.69630	255.011	17.86	0.5266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		1,860.84560	1,708.611	21.75	0.9938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		1.14560	1.511	21.75	0.0062	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call		1,286.36060	1,135.489	19.05	0.9674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put		6.66060	8.389	19.05	0.0326	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call		337.87980	250.193	17.87	0.5200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put		168.17980	233.093	17.87	0.4800	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		571.19300	451.705	17.27	0.7387	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		61.49300	94.605	17.27	0.2613	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put		1,531.23860	1,679.416	22.98	0.9772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call		10.93860	6.516	22.98	0.0228	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put		1,550.78820	1,699.155	23.06	0.9780	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call		10.48820	6.255	23.06	0.0220	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put		495.27770	609.725	19.74	0.7712	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		124.97770	86.825	19.74	0.2288	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call		1,761.28630	1,609.209	21.39	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put		1.58630	2.109	21.39	0.0086	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		392.58260	295.963	17.71	0.5796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		132.88260	188.863	17.71	0.4204	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		1,080.80830	1,221.403	21.53	0.9399	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		30.50830	18.503	21.53	0.0601	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		1,711.56440	1,559.589	21.20	0.9900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		1.86440	2.489	21.20	0.0100	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		386.24430	290.608	17.73	0.5729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		136.54430	193.508	17.73	0.4271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		2,044.05680	2,195.260	24.87	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		3.75680	2.361	24.87	0.0086	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call		1,022.89420	874.287	17.51	0.9348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put		13.19420	17.187	17.51	0.0652	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		510.51360	626.222	19.81	0.7789	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		120.21360	83.322	19.81	0.2211	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		799.98410	931.503	20.80	0.8852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		59.68410	38.603	20.80	0.1148	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		888.47720	1,023.438	21.04	0.9064	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		48.17720	30.538	21.04	0.0936	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		193.38840	138.294	18.94	0.3342	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		333.68840	431.194	18.94	0.6658	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		533.68130	651.218	19.92	0.7902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		113.38130	78.318	19.92	0.2098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		145.80670	102.273	19.46	0.2621	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		436.10670	545.173	19.46	0.7379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		361.53760	269.863	17.80	0.5464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			151.83760	212.763	17.80	0.4536	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			459.48450	353.244	17.54	0.6453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			99.78450	146.144	17.54	0.3547	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,954.80110	2,105.695	24.54	0.9899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			4.50110	2.794	24.54	0.0101	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			172.92890	122.686	19.15	0.3039	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			373.22890	475.586	19.15	0.6961	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,511.70900	1,659.688	22.91	0.9763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			11.40900	6.788	22.91	0.0237	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,638.98700	1,788.115	23.38	0.9816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			8.68700	5.215	23.38	0.0184	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			677.78750	548.504	17.04	0.8105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			38.08750	61.404	17.04	0.1895	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			176.20130	125.171	19.11	0.3088	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			366.50130	468.071	19.11	0.6912	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,601.58160	2,753.801	26.94	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			1.28160	0.901	26.94	0.0033	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			2,183.14750	2,334.727	25.37	0.9933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			2.84750	1.827	25.37	0.0067	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,895.38320	2,046.033	24.32	0.9887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			5.08320	3.133	24.32	0.0113	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,165.32980	1,307.784	21.74	0.9506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			25.02980	14.884	21.74	0.0494	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,658.63250	1,807.911	23.45	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			8.33250	5.011	23.45	0.0178	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			160.36650	113.191	19.29	0.2847	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			400.66650	506.091	19.29	0.7153	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,560.57040	1,709.030	23.09	0.9785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			10.27040	6.130	23.09	0.0215	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			20.06990	11.673	21.97	0.0396	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,260.36990	1,404.573	21.97	0.9604	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			63.61140	41.388	20.73	0.1219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			773.91140	904.288	20.73	0.8781	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			669.30100	540.707	17.05	0.8053	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			39.60100	63.607	17.05	0.1947	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,776.79860	1,926.852	23.89	0.9859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			6.49860	3.952	23.89	0.0141	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			148.61970	104.375	19.43	0.2665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			428.91970	537.275	19.43	0.7335	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,424.09750	1,571.071	22.59	0.9717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			13.79750	8.171	22.59	0.0283	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			926.76310	779.603	16.93	0.9158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			17.06310	22.503	16.93	0.0842	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			89.51470	61.029	20.34	0.1696	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			629.81470	753.929	20.34	0.8304	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			3,041.26060	3,193.881	30.63	0.9968	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			0.96060	0.981	30.63	0.0032	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			405.45420	306.877	17.68	0.5928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			125.75420	179.777	17.68	0.4072	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			186.34640	132.904	19.01	0.3239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			346.64640	445.803	19.01	0.6761	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,841.21870	2,993.840	28.95	0.9968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			0.91870	0.940	28.95	0.0032	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,282.64370	2,434.428	25.73	0.9944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			2.34370	1.528	25.73	0.0056	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			2,153.32030	2,304.829	25.26	0.9930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			3.02030	1.928	25.26	0.0070	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,242.83270	2,394.540	25.59	0.9940	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			2.53270	1.640	25.59	0.0060	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			17.96720	10.502	22.15	0.0359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,308.26720	1,453.402	22.15	0.9641	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			54.80120	35.162	20.90	0.1059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			835.10120	968.062	20.90	0.8941	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			16.08310	9.455	22.33	0.0325	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,356.38310	1,502.355	22.33	0.9675	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			38.79720	24.088	21.27	0.0760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			979.09720	1,116.988	21.27	0.9240	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			5.18770	3.193	24.29	0.0115	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,885.48770	2,036.093	24.29	0.9885	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			278.24990	203.805	18.24	0.4493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			218.54990	296.705	18.24	0.5507	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			87.75660	59.670	20.36	0.1664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			638.05660	762.570	20.36	0.8336	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			111.18540	76.714	19.95	0.2062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			541.48540	659.614	19.95	0.7938	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			933.54500	1,070.031	21.15	0.9156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			43.24500	27.131	21.15	0.0844	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			549.32800	668.042	19.99	0.7974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			109.02800	75.142	19.99	0.2026	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			132.44860	92.342	19.64	0.2409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			472.74860	585.242	19.64	0.7591	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,541.73180	2,693.878	26.67	0.9964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			1.43180	0.978	26.67	0.0036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			906.44300	1,042.029	21.08	0.9102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			46.14300	29.129	21.08	0.0898	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,648.80780	1,798.012	23.42	0.9819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			8.50780	5.112	23.42	0.0181	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			286.82260	372.263	18.46	0.5806	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,359.78550	1,501.538	22.36	0.9469	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			28.08550	18.738	22.36	0.0531	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			57.54540	40.194	21.29	0.1056	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			989.24540	1,122.994	21.29	0.8944	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	14.30	Call			163.35020	120.742	19.50	0.2713	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			495.05020	603.542	19.50	0.7287	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			312.97800	239.206	18.20	0.4628	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			244.67800	322.006	18.20	0.5372	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			275.12260	209.463	18.46	0.4194	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			39.19610	58.572	17.00	0.1635	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			808.99610	677.372	17.00	0.8365	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			859.10310	988.233	20.91	0.8592	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			78.90310	57.033	20.91	0.1408	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			722.89400	598.960	17.17	0.7924	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			53.09400	80.160	17.17	0.2076	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			782.45580	908.355	20.66	0.8378	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			92.25580	67.155	20.66	0.1622	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			221.08980	174.232	18.69	0.3255	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			486.38980	588.532	18.69	0.6745	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			78.40190	59.424	20.65	0.1306	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			1,053.70190	1,183.724	20.65	0.8694	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,014.19460	878.727	16.34	0.8836	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			29.49460	43.027	16.34	0.1164	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			465.95950	566.356	18.60	0.6628	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			230.65950	182.056	18.60	0.3372	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			228.89840	296.358	17.42	0.4706	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			413.59840	332.058	17.42	0.5294	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,597.65710	3,746.608	28.47	0.9942	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			2.35710	2.308	28.47	0.0058	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,948.06410	3,096.897	24.84	0.9928	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			2.76410	2.597	24.84	0.0072	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			22.62420	33.568	16.22	0.0934	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,110.52420	972.668	16.22	0.9066	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			181.23160	237.054	16.99	0.3894	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			537.13160	444.754	16.99	0.6106	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			801.08600	918.743	19.55	0.7813	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			146.98600	116.443	19.55	0.2187	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			418.09240	510.689	18.09	0.6068	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			293.99240	238.389	18.09	0.3932	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			482.39370	577.218	18.18	0.6180	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			300.99370	248.518	18.18	0.3820	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			686.73110	795.165	18.96	0.7105	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			216.83110	178.165	18.96	0.2895	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			17.32960	26.420	15.77	0.0678	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,370.62960	1,232.820	15.77	0.9322	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			403.71970	485.551	17.63	0.5401	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			408.11970	343.851	17.63	0.4599	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			57.43010	76.930	15.99	0.1493	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,140.53010	1,013.830	15.99	0.8507	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,022.75650	1,138.956	19.68	0.7777	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	30/01/2019	Foreign Exchange Option	14.88	Call			175.85650	145.856	19.68	0.2223	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,532.85070	1,660.575	20.95	0.8707	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			97.85070	79.275	20.95	0.1293	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			644.99380	744.058	18.51	0.6511	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			299.99380	252.758	18.51	0.3489	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			360.34930	304.970	18.07	0.4050	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			525.34930	616.269	18.07	0.5950	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			39.40920	53.787	15.90	0.1115	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,284.40920	1,152.487	15.90	0.8885	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			342.52580	289.508	18.20	0.3888	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			557.52580	650.808	18.20	0.6112	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,233.47800	1,355.697	20.26	0.8214	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			138.47800	114.397	20.26	0.1786	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,101.27970	976.621	16.05	0.8355	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			66.27970	87.921	16.05	0.1645	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,218.94300	1,340.089	20.11	0.7902	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			179.24300	151.289	20.11	0.2098	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			651.81620	748.887	18.44	0.6186	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			365.91620	313.587	18.44	0.3814	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			492.79610	576.903	17.72	0.5254	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			506.39610	438.903	17.72	0.4746	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,189.99470	1,065.875	16.19	0.8083	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			101.19470	128.675	16.19	0.1917	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,373.96420	1,497.905	20.39	0.7914	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			192.76420	165.105	20.39	0.2086	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			788.50010	891.642	18.78	0.6452	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			357.30010	308.842	18.78	0.3548	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			72.42720	93.838	16.07	0.1502	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,331.22720	1,201.038	16.07	0.8498	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			465.72550	404.449	18.07	0.4393	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			576.92550	667.249	18.07	0.5607	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,685.04810	1,814.657	21.07	0.8402	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			143.84810	121.857	21.07	0.1598	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			446.90280	387.782	18.18	0.4253	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			608.10280	700.582	18.18	0.5747	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			707.27870	804.788	18.48	0.6066	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			414.27870	360.488	18.48	0.3934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			375.98920	330.441	19.03	0.3480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			907.78920	1,012.541	19.03	0.6520	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,294.45330	2,429.109	22.09	0.8805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			112.65330	97.009	22.09	0.1195	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			994.10940	888.214	16.51	0.7084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			205.90940	250.314	16.51	0.2916	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,601.25250	1,725.191	20.77	0.7999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			199.45250	173.091	20.77	0.2001	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			882.16060	786.091	16.81	0.6580	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	13.50	Put			263.96060	318.191	16.81	0.3420	0.00	0	550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,164.10220	1,278.238	19.73	0.7188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			292.30220	256.138	19.73	0.2812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			526.23680	464.154	18.09	0.4560	928,309.00	2,000	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			608.03680	696.254	18.09	0.5440	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			269.73130	236.099	19.96	0.2622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,251.53130	1,368.199	19.96	0.7378	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			436.63340	384.225	18.61	0.3932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			768.43340	866.325	18.61	0.6068	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			333.72790	292.996	19.36	0.3150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,025.52790	1,135.096	19.36	0.6850	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,870.18180	1,999.102	21.30	0.8370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			158.38180	137.002	21.30	0.1630	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			945.96450	845.003	16.64	0.6878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			227.76450	277.103	16.64	0.3122	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			446.54120	393.035	18.55	0.4004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			748.34120	845.135	18.55	0.5996	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,003.68000	2,134.645	21.55	0.8524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			141.88000	122.545	21.55	0.1476	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,349.05640	1,468.271	20.20	0.7571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			247.25640	216.172	20.20	0.2429	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			684.46900	605.468	17.41	0.5539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			416.26900	487.568	17.41	0.4461	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,171.96770	1,286.343	19.75	0.7206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			290.16770	254.243	19.75	0.2794	538,995.58	2,120	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			228.45680	199.529	20.43	0.2265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,440.25680	1,561.629	20.43	0.7735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			231.75430	202.446	20.39	0.2294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,423.55430	1,544.546	20.39	0.7706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			0.00000	1,621.784	20.57	0.7834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			0.00000	189.684	20.57	0.2166	379,368.60	2,000	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			230.09900	200.983	20.41	0.2279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,431.89900	1,553.083	20.41	0.7721	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,336.15790	2,189.146	17.29	0.9624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			17.95790	21.246	17.29	0.0376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,085.21300	1,940.333	16.85	0.9445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			27.01300	32.433	16.85	0.0555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,629.23620	2,480.680	17.81	0.9765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			11.03620	12.780	17.81	0.0235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,790.48910	3,640.487	21.13	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.28910	2.587	21.13	0.0048	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			588.84760	519.758	17.78	0.4967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			520.64760	601.858	17.78	0.5033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			788.74420	887.715	18.67	0.6139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			426.94420	375.615	18.67	0.3861	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,436.80050	1,308.375	16.04	0.8521	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	12.76	Put			78.60050	100.475	16.04	0.1479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			245.44690	297.233	16.72	0.3271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			913.64690	815.133	16.72	0.6729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,140.60770	1,254.018	19.67	0.7134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			298.80770	261.918	19.67	0.2866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,332.65350	1,451.460	20.16	0.7539	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			250.85350	219.360	20.16	0.2461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,394.51360	2,247.125	17.40	0.9657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			16.31360	19.225	17.40	0.0343	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,541.54610	1,664.676	20.66	0.7904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			209.74610	182.576	20.66	0.2096	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			670.23230	762.462	18.30	0.5699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			488.43230	430.362	18.30	0.4301	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			736.93400	653.111	17.24	0.5833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			368.73400	435.211	17.24	0.4167	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,698.30510	1,559.014	16.14	0.9019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			50.10510	61.114	16.14	0.0981	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			679.39680	600.873	17.43	0.5509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			421.19680	492.973	17.43	0.4491	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			907.28490	809.259	16.74	0.6699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			249.08490	301.360	16.74	0.3301	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			659.41640	582.793	17.50	0.5393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			441.21640	514.893	17.50	0.4607	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,308.16170	1,426.341	20.10	0.7492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			256.36170	224.241	20.10	0.2508	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,618.28550	1,742.580	20.81	0.8025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			196.48550	170.480	20.81	0.1975	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			439.91150	387.138	18.59	0.3956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			761.71150	859.238	18.59	0.6044	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,240.04810	1,119.964	16.23	0.7969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			121.84810	152.064	16.23	0.2031	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,661.32540	1,522.766	16.07	0.8965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			53.12540	64.866	16.07	0.1035	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			611.61670	539.672	17.67	0.5107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			493.41670	571.772	17.67	0.4893	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			495.77800	436.921	18.26	0.4352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			657.57800	749.021	18.26	0.5648	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,029.23440	3,169.951	23.54	0.9264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			67.43440	57.851	23.54	0.0736	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,550.06590	1,673.288	20.67	0.7918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			208.26590	181.188	20.67	0.2082	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,038.87520	3,179.619	23.56	0.9268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			67.07520	57.519	23.56	0.0732	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,320.34090	1,196.614	16.15	0.8210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			102.14090	128.714	16.15	0.1790	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,923.34230	2,053.106	21.40	0.8434	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	15.89	Call			151.54230	131.006	21.40	0.1566	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,436.20550	3,577.962	24.44	0.9415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			54.40550	45.862	24.44	0.0585	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			411.27400	361.704	18.78	0.3746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			823.07400	923.804	18.78	0.6254	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,721.44230	1,847.765	21.01	0.8176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			179.64230	155.665	21.01	0.1824	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,573.06190	2,710.481	22.60	0.9017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			91.26190	78.381	22.60	0.0983	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			331.26960	290.805	19.38	0.3130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,033.06960	1,142.905	19.38	0.6870	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,139.04820	2,271.849	21.81	0.8663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			127.24820	109.749	21.81	0.1337	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,304.08280	1,181.068	16.17	0.8163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			105.88280	133.168	16.17	0.1837	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			470.52800	414.396	18.40	0.4175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			702.32800	796.496	18.40	0.5825	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,021.62580	2,152.847	21.59	0.8544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			139.82580	120.747	21.59	0.1456	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,147.11790	1,031.685	16.32	0.7663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			148.91790	183.785	16.32	0.2337	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			402.14900	353.612	18.84	0.3678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			843.94900	945.712	18.84	0.6322	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			973.29590	869.494	16.57	0.6996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			215.09590	261.594	16.57	0.3004	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,050.90520	940.818	16.42	0.7311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			182.70520	222.918	16.42	0.2689	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			420.60740	369.987	18.72	0.3815	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			802.40740	902.087	18.72	0.6185	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			764.35950	678.100	17.15	0.5982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			346.15950	410.200	17.15	0.4018	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			328.83040	288.635	19.40	0.3110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,040.63040	1,150.735	19.40	0.6890	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,852.53560	1,981.165	21.26	0.8348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			160.73560	139.065	21.26	0.1652	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			351.56840	308.818	19.22	0.3291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			973.36840	1,080.918	19.22	0.6709	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			326.41030	286.479	19.42	0.3091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,048.21030	1,158.579	19.42	0.6909	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,368.24120	2,503.694	22.23	0.8866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			106.44120	91.594	22.23	0.1134	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,971.44720	3,111.991	23.41	0.9238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			69.64720	59.891	23.41	0.0762	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,048.51860	3,189.291	23.58	0.9272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			66.71860	57.191	23.58	0.0728	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			775.55650	688.320	17.12	0.6041	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	13.68	Put			337.35650	400.420	17.12	0.3959	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			593.34380	523.683	17.76	0.4994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			515.14380	595.783	17.76	0.5006	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,925.00920	4,067.713	25.51	0.9546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			43.20920	35.613	25.51	0.0454	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			715.56850	633.682	17.31	0.5715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			387.36850	455.782	17.31	0.4285	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			265.83640	232.642	20.00	0.2589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,267.63640	1,384.742	20.00	0.7411	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			252.67490	220.974	20.14	0.2476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,324.47490	1,443.074	20.14	0.7524	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,174.11520	3,315.234	23.86	0.9323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			62.31520	53.134	23.86	0.0677	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,913.76340	3,054.128	23.28	0.9212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			71.96340	62.028	23.28	0.0788	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			263.91070	230.934	20.02	0.2573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,275.71070	1,393.034	20.02	0.7427	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,317.52400	4,459.025	25.94	0.9650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			35.72400	26.925	25.94	0.0350	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,554.33500	2,691.588	22.57	0.9004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			92.53500	79.488	22.57	0.0996	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			281.79920	246.811	19.83	0.2724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,203.59920	1,318.911	19.83	0.7276	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,923.37020	3,063.765	23.30	0.9216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			71.57020	61.665	23.30	0.0784	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			851.48780	757.873	16.89	0.6430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			283.28780	339.973	16.89	0.3570	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,200.86240	1,082.678	16.27	0.7844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			132.66240	164.778	16.27	0.2156	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			753.29420	668.010	17.19	0.5922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			355.09420	420.110	17.19	0.4078	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,584.26470	1,707.846	20.74	0.7972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			202.46470	175.746	20.74	0.2028	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,124.49310	1,010.270	16.35	0.7583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			156.29310	192.370	16.35	0.2417	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,241.91380	3,383.208	24.01	0.9348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			60.11380	51.108	24.01	0.0652	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			821.63350	730.475	16.98	0.6280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			303.43350	362.575	16.98	0.3720	0.00	0	9,570
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			641.80080	570.033	17.71	0.5161	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			508.80080	586.733	17.71	0.4839	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			448.86550	397.689	18.72	0.3911	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			815.86550	914.389	18.72	0.6089	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			38.69470	45.836	16.51	0.0732	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,961.69470	1,819.136	16.51	0.9268	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,533.74400	1,654.732	20.61	0.7725	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	29/03/2019	Foreign Exchange Option	15.43	Call			239.94400	211.432	20.61	0.2275	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			562.83550	500.704	18.14	0.4650	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			626.63550	714.004	18.14	0.5350	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,841.05610	1,966.963	21.20	0.8179	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			187.25610	163.663	21.20	0.1821	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			135.19670	166.628	16.29	0.2092	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,271.39670	1,153.328	16.29	0.7908	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			938.01470	1,041.605	19.08	0.6433	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			404.21470	358.305	19.08	0.3567	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			543.39130	483.169	18.24	0.4524	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			657.19130	746.469	18.24	0.5476	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			150.54410	184.195	16.32	0.2228	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,243.34410	1,127.795	16.32	0.7772	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,242.65550	1,351.955	19.70	0.6825	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			384.75550	346.555	19.70	0.3175	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,095.78470	1,199.797	19.28	0.6447	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			444.38470	401.197	19.28	0.3553	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			638.77840	577.782	18.19	0.4749	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			168.83970	203.087	16.35	0.2212	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			670.16120	754.650	18.09	0.5137	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,999.93710	2,122.727	21.20	0.8011	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			228.53710	204.127	21.20	0.1989	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			150.09980	181.648	16.28	0.2037	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,418.69980	1,303.048	16.28	0.7963	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,357.43970	1,244.487	16.35	0.7788	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			700.17840	786.381	18.19	0.5251	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,704.07260	1,821.537	20.68	0.7605	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			282.67260	252.937	20.68	0.2395	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			318.77110	374.881	16.88	0.3390	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,017.37110	926.281	16.88	0.6610	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			658.76120	596.050	18.09	0.4863	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,869.51400	1,984.748	20.78	0.7526	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			319.31400	289.148	20.78	0.2474	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			748.43370	684.681	18.09	0.5032	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			708.63370	790.281	18.09	0.4968	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,249.92140	1,353.943	19.50	0.6470	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			479.72140	438.343	19.50	0.3530	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,173.52810	2,293.711	21.29	0.7909	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			263.32810	238.111	21.29	0.2091	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			727.91700	665.842	18.18	0.4928	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			738.11700	821.442	18.18	0.5072	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			238.72640	279.405	16.55	0.2588	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,338.52640	1,233.805	16.55	0.7412	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,439.62820	1,330.349	16.42	0.7708	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			199.82820	235.949	16.42	0.2292	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			56.70150	68.576	15.84	0.0874	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	03/06/2019	Foreign Exchange Option	12.14	Call			2,161.70150	2,028.176	15.84	0.9126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,060.75080	1,930.569	15.88	0.8916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			76.35080	92.069	15.88	0.1084	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			961.35310	1,053.306	18.75	0.5633	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			645.75310	591.806	18.75	0.4367	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,667.76980	1,550.564	16.23	0.8162	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			826.96790	913.006	18.39	0.5238	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			833.16770	919.499	18.41	0.5257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			725.18850	665.032	18.38	0.4782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			820.78850	906.532	18.38	0.5218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			628.99390	576.384	18.83	0.4276	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			994.59390	1,087.884	18.83	0.5724	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			721.36790	661.506	18.39	0.4762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			139.70540	127.256	24.44	0.1101	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,328.61610	1,433.456	19.64	0.6497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			493.01610	451.956	19.64	0.3503	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			858.17400	945.663	18.48	0.5334	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			702.57400	644.163	18.48	0.4666	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			717.56770	657.999	18.41	0.4743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			314.36550	286.141	21.04	0.2368	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,477.20350	1,368.457	16.46	0.7680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			212.80350	249.957	16.46	0.2320	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			934.40610	858.881	17.58	0.5774	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			550.00610	620.381	17.58	0.4226	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,835.30540	3,968.757	24.44	0.8899	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			380.92660	348.460	20.53	0.2803	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			602.08070	675.824	17.75	0.4441	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			886.48070	814.324	17.75	0.5559	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,983.00500	2,099.650	20.94	0.7546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			327.40500	298.150	20.94	0.2454	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,049.96550	2,167.641	21.04	0.7632	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			524.86700	593.531	17.50	0.4117	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,679.71800	1,793.003	20.43	0.7109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			394.11800	361.503	20.43	0.2891	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,308.17070	1,207.394	16.68	0.7182	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			283.77070	328.893	16.68	0.2818	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,736.52660	1,849.960	20.53	0.7197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			569.39240	521.614	19.15	0.3947	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,491.88780	1,382.497	16.44	0.7720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			207.48780	243.997	16.44	0.2280	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			249.59140	291.009	16.58	0.2586	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,383.99140	1,279.509	16.58	0.7414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			959.26700	882.031	17.50	0.5883	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			153.36980	182.064	16.23	0.1838	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,883.72250	1,998.739	20.77	0.7412	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			348.12250	317.239	20.77	0.2588	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,582.21770	3,436.723	17.11	0.9874	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.81770	8.223	17.11	0.0126	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,124.99240	1,223.114	19.15	0.6053	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,060.44580	1,155.799	18.96	0.5844	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			615.44580	564.599	18.96	0.4156	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,129.30640	3,261.051	22.83	0.8545	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			184.30640	169.851	22.83	0.1455	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,325.78830	2,446.275	21.43	0.7829	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			294.88830	268.775	21.43	0.2171	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			225.34100	262.964	16.48	0.2342	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,514.44100	1,405.464	16.48	0.7658	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,391.19410	1,496.741	19.73	0.6494	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			510.29410	469.241	19.73	0.3506	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			807.86300	743.414	18.20	0.5066	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			768.76300	850.914	18.20	0.4934	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,021.40420	2,137.331	20.94	0.7474	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			350.50420	319.832	20.94	0.2526	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			828.53080	762.650	18.12	0.5164	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			739.43080	820.150	18.12	0.4836	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			283.59360	327.257	16.63	0.2722	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,387.99360	1,284.857	16.63	0.7278	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,429.81580	2,551.398	21.56	0.7897	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			287.71580	262.498	21.56	0.2103	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,224.54100	1,129.839	16.89	0.6740	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			376.64100	428.739	16.89	0.3260	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,179.96570	2,296.615	21.06	0.7410	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			387.16570	355.816	21.06	0.2590	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			918.12370	850.289	18.13	0.5298	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			770.92370	851.089	18.13	0.4702	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,484.56330	2,605.495	21.53	0.7739	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			800.06910	881.453	18.20	0.4793	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			331.76330	304.695	21.53	0.2261	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			253.08030	292.029	16.53	0.2382	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,600.28030	1,491.229	16.53	0.7618	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,540.02320	1,646.883	19.92	0.6499	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			547.22320	506.083	19.92	0.3501	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			897.26910	830.653	18.20	0.5207	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			329.00050	375.203	16.75	0.2834	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,438.00050	1,336.103	16.75	0.7166	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,357.30720	2,476.997	21.28	0.7518	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			377.50720	348.497	21.28	0.2482	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			949.65840	1,037.357	18.55	0.5141	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			839.85840	778.857	18.55	0.4859	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			996.54530	927.681	18.14	0.5406	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			796.34530	876.981	18.14	0.4594	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,657.88440	2,781.100	21.69	0.7698	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	30/08/2019	Foreign Exchange Option	16.70	Call			358.08440	331.800	21.69	0.2302	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,343.62270	2,462.832	21.22	0.7384	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			413.82270	383.532	21.22	0.2616	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			276.78370	317.254	16.59	0.2408	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,676.98370	1,567.954	16.59	0.7592	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,692.16120	1,801.670	20.13	0.6535	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			572.36120	532.369	20.13	0.3465	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			975.53270	908.008	18.22	0.5320	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			825.33270	907.308	18.22	0.4680	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			372.71470	421.739	16.84	0.2924	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,488.31470	1,387.739	16.84	0.7076	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,771.53980	4,904.358	24.92	0.8825	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			182.53980	165.558	24.92	0.1175	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,972.36900	2,085.306	20.56	0.6827	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			533.06900	495.606	20.56	0.3173	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,119.64210	3,248.911	22.32	0.7967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			320.34210	299.211	22.32	0.2033	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,694.13480	3,544.460	15.59	0.9815	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			448.12950	502.752	17.04	0.3223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,431.01920	1,334.646	17.02	0.6813	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			440.31920	494.346	17.02	0.3187	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			774.44930	853.334	18.02	0.4435	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,462.63860	4,597.539	24.86	0.8601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			223.33860	207.839	24.86	0.1399	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,424.91650	1,328.839	17.03	0.6795	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			444.21650	498.539	17.03	0.3205	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,418.82950	1,323.052	17.04	0.6777	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			171.28580	153.444	24.86	0.1088	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,424.51090	4,561.406	24.86	0.8580	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			225.21090	211.706	24.86	0.1420	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,101.85120	4,239.157	24.29	0.8456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			242.55120	229.457	24.29	0.1544	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,065.14930	993.634	18.02	0.5565	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,592.42760	1,698.757	19.85	0.6270	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,493.43890	3,627.810	23.08	0.8183	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			284.13890	268.110	23.08	0.1817	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,171.11730	1,093.297	17.65	0.5966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			650.41730	722.997	17.65	0.4034	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,060.58580	5,193.144	24.86	0.8912	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			233.04620	220.613	24.62	0.1480	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			599.71620	558.777	20.12	0.3516	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,729.01620	1,838.477	20.12	0.6484	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,087.30840	1,014.454	17.94	0.5651	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			746.60840	824.154	17.94	0.4349	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			643.12760	599.057	19.85	0.3730	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			814.23190	894.959	18.13	0.4554	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,688.62100	3,824.046	23.47	0.8279	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			269.32100	254.346	23.47	0.1721	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			985.24680	918.448	18.31	0.5246	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			884.54680	968.148	18.31	0.4754	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,272.34620	4,410.313	24.62	0.8520	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			602.03260	560.927	20.11	0.3527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,142.46620	1,066.324	17.75	0.5860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			681.76620	756.024	17.75	0.4140	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,763.34470	3,899.143	23.62	0.8314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			264.04470	249.443	23.62	0.1686	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,034.93190	965.259	18.13	0.5446	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			13.43480	14.160	15.59	0.0185	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,073.81200	1,955.846	15.65	0.8443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			143.11200	175.546	15.65	0.1557	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			839.04290	780.911	18.87	0.4631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,128.34290	1,220.611	18.87	0.5369	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,721.33260	1,830.627	20.11	0.6473	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,075.01880	1,004.092	18.11	0.5507	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			819.31880	899.492	18.11	0.4493	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,820.60970	2,944.886	21.80	0.7654	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			386.30970	359.486	21.80	0.2346	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,053.82510	984.173	18.19	0.5425	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			848.12510	929.573	18.19	0.4575	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			299.19190	340.566	16.63	0.2423	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,754.89190	1,645.166	16.63	0.7577	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,826.80650	1,937.648	20.26	0.6541	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			602.50650	562.248	20.26	0.3459	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			444.22660	413.375	21.31	0.2656	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,488.52660	2,608.775	21.31	0.7344	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			411.70270	462.540	16.94	0.2983	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,541.00270	1,440.640	16.94	0.7017	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,152.71260	1,079.742	18.10	0.5600	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			841.51260	921.242	18.10	0.4400	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,991.91640	3,117.507	21.94	0.7619	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			413.11640	386.007	21.94	0.2381	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,131.34040	1,059.609	18.18	0.5522	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			317.83950	362.850	16.67	0.2433	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,984.30130	2,096.523	20.43	0.6577	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			625.50130	585.023	20.43	0.3423	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			870.14040	951.109	18.18	0.4478	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,658.40640	2,780.213	21.46	0.7331	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			469.60640	438.713	21.46	0.2669	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			456.06000	508.741	17.03	0.3066	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,577.26000	1,477.241	17.03	0.6934	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,829.03950	1,721.350	16.67	0.7567	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,803.15540	2,925.332	21.58	0.7306	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	16.87	Call			496.65540	464.632	21.58	0.2694	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,225.09090	1,149.882	18.11	0.5681	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			861.59090	940.582	18.11	0.4319	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,137.57030	3,263.254	22.05	0.7579	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			890.06240	970.281	18.18	0.4395	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			441.07030	412.554	22.05	0.2421	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			333.47440	381.858	16.70	0.2436	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,896.97440	1,791.159	16.70	0.7564	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,117.57790	2,230.182	20.57	0.6589	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			651.07790	609.482	20.57	0.3411	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,203.56240	1,129.581	18.18	0.5605	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			497.10920	552.116	17.11	0.3119	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,626.30920	1,527.016	17.11	0.6881	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,631.16500	5,764.094	24.60	0.8774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			221.36500	199.394	24.60	0.1226	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,768.06790	2,633.652	14.49	0.9156	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			67.86790	88.352	14.49	0.0844	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,527.90690	1,434.925	17.38	0.6548	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			597.70690	659.626	17.38	0.3452	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			728.90590	684.228	20.31	0.3691	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,958.70590	2,068.928	20.31	0.6309	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			733.59920	688.616	20.28	0.3711	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,943.39920	2,053.315	20.28	0.6289	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,240.84650	3,367.791	22.20	0.7577	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			451.04650	423.091	22.20	0.2423	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			731.24770	686.417	20.29	0.3701	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,951.04770	2,061.117	20.29	0.6299	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,956.36810	3,079.201	21.78	0.7264	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			530.86810	498.001	21.78	0.2736	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,307.75460	1,230.599	18.16	0.5768	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			883.25460	961.799	18.16	0.4232	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,291.48720	3,419.840	22.29	0.7515	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			911.62040	991.351	18.23	0.4304	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			475.98720	448.640	22.29	0.2485	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			350.50110	401.015	16.73	0.2432	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,975.00110	1,869.815	16.73	0.7568	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,266.95690	2,380.754	20.77	0.6594	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			681.45690	639.554	20.77	0.3406	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,286.12040	1,210.151	18.23	0.5696	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			538.98610	596.524	17.25	0.3165	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,677.28610	1,579.025	17.25	0.6835	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			578.62940	637.372	17.35	0.3206	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,722.12940	1,623.872	17.35	0.6794	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			618.03900	678.664	17.44	0.3239	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,770.63900	1,672.764	17.44	0.6761	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			992.74410	936.230	20.00	0.4309	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	15.61	Put			1,833.44410	1,936.030	20.00	0.5691	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			989.94310	933.598	20.01	0.4299	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,840.64310	1,943.398	20.01	0.5701	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			987.15220	930.969	20.02	0.4289	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,847.85220	1,950.769	20.02	0.5711	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			658.73610	720.171	17.54	0.3269	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,820.33610	1,721.971	17.54	0.6731	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,858.23540	1,760.021	17.62	0.6701	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			695.13540	758.021	17.62	0.3299	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			735.22320	799.519	17.71	0.3318	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,913.12320	1,814.719	17.71	0.6682	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,326.00240	1,254.611	19.49	0.5040	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,569.10240	1,660.810	19.49	0.4960	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,332.96950	1,261.215	19.46	0.5060	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,556.06950	1,647.415	19.46	0.4940	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,329.47670	1,257.908	19.47	0.5050	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,562.57670	1,654.108	19.47	0.4950	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,708.57050	1,802.096	19.66	0.5020	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,363.17050	1,291.496	19.66	0.4980	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,470.76580	1,395.443	19.62	0.5117	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,714.76580	1,806.843	19.62	0.4883	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,477.69700	1,402.040	19.60	0.5136	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,701.69700	1,793.440	19.60	0.4864	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,474.22230	1,398.733	19.61	0.5126	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,708.22230	1,800.133	19.61	0.4874	0.00	0	0
Total \$ / R Option												3,693,888.18	31,120	8,913,673
Total \$ / R												2,157,983,992.38	187,065	9,925,737
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.80710		13.95970			0.0000	0.00	0	439
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.96790		14.11820			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.11850		14.26440			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.28030		14.43070			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.43530		14.59020			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			171,765.59780	186,734.709	23.67	0.9842	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			735.59780	444.708	23.67	0.0158	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			2,006.99030	1,167.290	21.97	0.0396	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			126,036.99030	140,457.290	21.97	0.9604	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			1,963.06650	1,142.792	22.01	0.0389	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			126,993.06650	141,432.792	22.01	0.9611	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			2,051.88440	1,195.824	21.95	0.0405	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			125,081.88440	139,485.824	21.95	0.9595	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			60,241.89620	53,161.901	17.71	0.5050	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			50,421.89620	58,371.901	17.71	0.4950	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	18/03/2019	Foreign Exchange Option	14.03	Call		59,786.64930	52,763.698	17.74	0.5022		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		50,966.64930	58,973.698	17.74	0.4978		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		59,334.37790	52,368.325	17.76	0.4994		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		51,514.37790	59,578.325	17.76	0.5006		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		72,518.84860	66,503.192	18.38	0.4782		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		82,078.84860	90,653.192	18.38	0.5218		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		72,136.79060	66,150.557	18.39	0.4762		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		82,696.79060	91,300.557	18.39	0.5238		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		71,756.77450	65,799.862	18.41	0.4743		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		83,316.77450	91,949.862	18.41	0.5257		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		84,947.18900	79,064.617	18.83	0.4676		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		110,877.18900	120,034.617	18.83	0.5324		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		84,597.81450	78,738.979	18.84	0.4661		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		111,527.81450	120,708.979	18.84	0.5339		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		84,250.53220	78,414.321	18.86	0.4646		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		112,180.53220	121,384.321	18.86	0.5354		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		133,796.94400	125,770.487	17.88	0.5975		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		77,776.94400	85,240.487	17.88	0.4025		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		134,731.42840	126,654.046	17.85	0.6005		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		76,711.42840	84,124.046	17.85	0.3995		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		134,263.01750	126,211.410	17.87	0.5990		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		77,243.01750	84,681.410	17.87	0.4010		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			17.75090	17.82720		0.0000		0.00	0	13	
£ / R	On	14/12/2018	Foreign Exchange Future			17.79170	17.86340		0.0000		480,838,484.20	27,026	423,560	
£ / R	On	31/01/2019	Foreign Exchange Future			17.94650	18.00550		0.0000		0.00	0	23	
£ / R	On	18/03/2019	Foreign Exchange Future			18.08850	18.15490		0.0000		18,450,270.00	1,020	11,350	
£ / R	On	14/06/2019	Foreign Exchange Future			18.36450	18.42260		0.0000		734,580.00	40	5,301	
£ / R	On	16/09/2019	Foreign Exchange Future			18.66400	18.72770		0.0000		373,280.00	20	9,895	
£ / R	On	13/12/2019	Foreign Exchange Future			18.95140	19.02360		0.0000		0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			19.27350	19.35220		0.0000		0.00	0	0	
Total £ / R Future												500,396,614.20	28,106	450,142
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put		1,635.98690	1,711.788	26.96	0.9888	0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call		3.18690	2.688	26.96	0.0112	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,459.78780	1,529.932	20.66	0.9428	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		23.18780	21.632	20.66	0.0572	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		3,138.93800	3,210.701	26.81	0.9935	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		2.33800	2.401	26.81	0.0065	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		213.48980	181.742	18.16	0.3491	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		470.08980	510.042	18.16	0.6509	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		210.00070	178.612	18.18	0.3446	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		476.60070	516.912	18.18	0.6554	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	18.11	Call			217.02530	184.916	18.15	0.3536	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			463.62530	503.216	18.15	0.6464	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,050.46950	1,088.693	17.78	0.7091	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			265.96950	245.193	17.78	0.2909	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			642.16310	604.833	17.14	0.4736	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			777.26310	806.333	17.14	0.5264	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			345.21030	322.395	17.85	0.2955	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,380.31030	1,423.895	17.85	0.7045	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			637.94530	600.792	17.15	0.4713	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			783.04530	812.292	17.15	0.5287	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			778.43540	734.517	16.99	0.5395	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			623.53540	646.017	16.99	0.4605	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,351.95960	3,410.683	19.66	0.9303	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			66.85960	59.183	19.66	0.0697	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			633.75370	596.772	17.16	0.4691	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			788.85370	818.272	17.16	0.5309	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,039.59150	2,090.804	18.58	0.8176	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			194.49150	179.304	18.58	0.1824	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,195.47640	2,247.889	18.72	0.8375	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			170.37640	156.389	18.72	0.1625	0.00	0	1,500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			863.21580	831.951	17.39	0.4819	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,070.61580	1,097.451	17.39	0.5181	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			859.12690	827.984	17.40	0.4803	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,076.52690	1,103.484	17.40	0.5197	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			867.31540	835.935	17.39	0.4835	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,064.71540	1,091.435	17.39	0.5165	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,158.22810	1,127.163	17.77	0.5127	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,240.52810	1,273.163	17.77	0.4873	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,154.00040	1,123.038	17.77	0.5114	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,246.30040	1,279.038	17.77	0.4886	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,149.79260	1,118.927	17.78	0.5101	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,252.09260	1,284.927	17.78	0.4899	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,058.34050	1,032.042	18.55	0.4310	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,984.74050	2,030.642	18.55	0.5690	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,055.15100	1,028.937	18.56	0.4301	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,991.55100	2,037.537	18.56	0.5699	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,051.96330	1,025.833	18.57	0.4291	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,998.36330	2,044.433	18.57	0.5709	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,285.89050	1,255.109	19.00	0.4495	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,223.69050	2,271.609	19.00	0.5505	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,282.52670	1,251.917	19.00	0.4486	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,230.32670	2,278.417	19.00	0.5514	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,279.25060	1,248.724	19.01	0.4478	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,237.05060	2,285.225	19.01	0.5522	0.00	0	0
Total £ / R Option												0.00	0	4,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												500,396,614.20	28,106	454,342
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12243		0.12370			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12489		0.12615			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12720		0.12844			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			464.71900	366.838	18.91	0.6757	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			94.31900	123.438	18.91	0.3243	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			69.58340	45.325	21.93	0.1385	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			699.18340	801.925	21.93	0.8615	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,376.62480	1,249.408	22.27	0.9765	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.22480	6.008	22.27	0.0235	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			976.05640	910.212	23.11	0.6450	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			360.75640	421.112	23.11	0.3550	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			482.93330	469.610	24.28	0.4112	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			867.63330	980.510	24.28	0.5888	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,714.90470	1,603.814	21.94	0.8617	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			99.60470	114.714	21.94	0.1383	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			727.62230	666.849	20.85	0.4755	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			883.92230	946.349	20.85	0.5245	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			425.12180	388.324	22.25	0.3110	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,581.42180	1,667.824	22.25	0.6890	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,206.82270	1,119.534	19.04	0.6847	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			363.12270	399.034	19.04	0.3153	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			15.72430		15.89530			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			15.76770		15.93490			0.0000	221,646,558.90	14,057	118,928
€ / R	On	21/12/2018	Foreign Exchange Future			15.78980		15.81690			0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Future			16.09290		16.25610			0.0000	2,848,443.30	177	36,673
€ / R	On	14/06/2019	Foreign Exchange Future			16.39490		16.55030			0.0000	0.00	0	4,675
€ / R	On	14/08/2019	Foreign Exchange Future			16.61010		16.77070			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.72670		16.89000			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.03380		17.20630			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.34860		17.52780			0.0000	0.00	0	0
Total € / R Future												224,495,002.20	14,234	169,363
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			1,147.99580	1,317.613	23.33	0.9895	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			3.29580	1.913	23.33	0.0105	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			4.73060	3.482	22.45	0.0118	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,959.83060	2,125.782	22.45	0.9882	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			4.65320	3.426	22.49	0.0116	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,969.75320	2,135.726	22.49	0.9884	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		4.80960	3.540	22.42	0.0120	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		1,949.90960	2,115.840	22.42	0.9880	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		5,066.01010	5,232.759	37.72	0.9988	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		0.91010	0.459	37.72	0.0012	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put		0.00000	311.042	16.34	0.5128	9,953,347.20	32,000	16,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call		0.00000	270.842	16.34	0.4872	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		455.14460	533.110	16.03	0.4565	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		711.24460	626.010	16.03	0.5435	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		643.12640	565.299	16.24	0.5055	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		527.02640	612.399	16.24	0.4945	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		638.47410	561.284	16.26	0.5029	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		532.37410	618.384	16.26	0.4971	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		521.70690	606.441	16.22	0.4918	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		3,447.33520	3,601.182	21.44	0.9443	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		53.43520	44.082	21.44	0.0557	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		937.73450	832.599	15.48	0.6555	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		281.63450	339.699	15.48	0.3445	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		275.54710	241.507	18.40	0.2539	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,349.44710	1,478.607	18.40	0.7461	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		647.80690	569.341	16.22	0.5082	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,011.30670	1,108.887	17.28	0.5604	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		698.14970	640.608	17.30	0.4379	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,017.84970	1,115.708	17.30	0.5621	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		694.71030	637.445	17.31	0.4362	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		1,024.41030	1,122.545	17.31	0.5638	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		701.60670	643.787	17.28	0.4396	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		560.78110	631.064	16.08	0.3715	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,301.48110	1,211.164	16.08	0.6285	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,194.07930	3,334.046	20.82	0.8047	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		314.77930	294.146	20.82	0.1953	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,193.34610	1,109.703	16.36	0.5915	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		662.64610	739.603	16.36	0.4085	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		867.10070	805.309	17.39	0.4655	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,106.40070	1,205.209	17.39	0.5345	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		547.66410	512.058	19.33	0.3014	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		733.82490	685.369	18.28	0.3870	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,623.82490	1,738.670	18.28	0.6130	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		731.13370	682.872	18.29	0.3858	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,631.13370	1,746.172	18.29	0.6142	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		736.52770	687.878	18.26	0.3882	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,616.52770	1,731.178	18.26	0.6118	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,257.66410	2,385.358	19.33	0.6986	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		938.08700	880.665	18.27	0.4197	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,741.78700	1,856.865	18.27	0.5803	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,864.05220	4,020.866	21.35	0.7765	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		450.35220	434.666	21.35	0.2235	0.00	0	17,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			935.16630	877.969	18.29	0.4187	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,748.86630	1,864.170	18.29	0.5813	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			932.25630	875.277	18.30	0.4176	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,755.95630	1,871.477	18.30	0.5824	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,568.40970	3,406.957	15.67	0.9220	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			92.10970	103.157	15.67	0.0780	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,699.47920	1,594.560	16.13	0.6569	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			643.17920	710.760	16.13	0.3431	0.00	0	17,150
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,090.91540	1,029.949	18.57	0.4276	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,013.11540	2,131.349	18.57	0.5724	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,088.06320	1,027.264	18.58	0.4267	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,020.26320	2,138.664	18.58	0.5733	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,085.22010	1,024.587	18.59	0.4258	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,027.42010	2,145.987	18.59	0.5742	0.00	0	0
Total € / R Option												9,953,347.20	32,000	218,086
Total € / R												234,448,349.40	46,234	387,449
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.00090		10.14130			0.0000	1,180,106.20	118	23,926
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.13280		10.27130			0.0000	0.00	0	324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.25920		10.39410			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.39660		10.53480			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.52850		10.67090			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.67650		10.82120			0.0000	0.00	0	0
Total AU\$ / R Future												1,180,106.20	118	29,184
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,330.37040	1,470.133	22.01	0.9940	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			1.62840	1.009	22.07	0.0059	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,340.32840	1,480.109	22.07	0.9941	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			1.58780	0.986	22.14	0.0058	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,350.28780	1,490.086	22.14	0.9942	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			1.67040	1.033	22.01	0.0060	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			365.20860	448.418	13.98	0.5956	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			272.69210	218.068	14.01	0.3999	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			371.39210	455.268	14.01	0.6001	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			280.37100	224.411	13.96	0.4090	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			359.07100	441.611	13.96	0.5910	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			276.50860	221.218	13.98	0.4044	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			849.58700	949.453	15.28	0.7126	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			231.44720	196.722	15.30	0.2850	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			857.34720	957.522	15.30	0.7150	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			235.94990	200.603	15.26	0.2898	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			841.84990	941.404	15.26	0.7102	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			233.68700	198.653	15.28	0.2874	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			681.84010	767.291	14.89	0.5746	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			453.16060	400.765	14.90	0.4228	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	16/09/2019	Foreign Exchange Option	10.77	Put			688.36060	774.165	14.90	0.5772	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			460.14990	407.041	14.87	0.4279	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			675.34990	760.441	14.87	0.5721	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			456.64010	403.891	14.89	0.4254	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			789.43010	876.261	15.21	0.5593	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			557.42090	501.172	15.18	0.4451	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			776.52090	862.672	15.18	0.5549	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			553.86410	497.956	15.20	0.4429	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			782.96410	869.456	15.20	0.5571	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			550.33010	494.761	15.21	0.4407	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			655.58570	596.137	15.56	0.4568	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			894.38570	979.637	15.56	0.5432	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			652.01420	592.868	15.58	0.4549	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			900.81420	986.369	15.58	0.5451	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			659.17210	599.425	15.55	0.4587	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			887.97210	972.925	15.55	0.5413	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,180,106.20	118	29,184
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.44220		10.50940			0.0000	0.00	0	700
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.58510		10.64940			0.0000	0.00	0	250
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.71380		10.77440			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.72870		10.78960			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.86600		10.93000			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.99950		11.06740			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,200
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,032.17540	965.087	18.68	0.9834	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			2.77540	2.887	18.68	0.0166	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,022.24000	955.164	18.58	0.9830	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.84000	2.964	18.58	0.0170	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,042.11270	975.013	18.78	0.9839	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.71270	2.813	18.78	0.0161	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			318.30210	290.005	14.93	0.4525	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			398.90210	434.905	14.93	0.5475	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			314.44650	286.431	14.96	0.4482	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			405.04650	441.331	14.96	0.5518	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			322.20110	293.622	14.91	0.4567	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			392.80110	428.522	14.91	0.5433	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			474.12920	445.231	15.19	0.4945	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			499.72920	531.431	15.19	0.5055	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			470.06630	441.370	15.21	0.4913	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			505.66630	537.570	15.21	0.5087	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			478.22500	449.121	15.17	0.4977	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			493.82500	525.321	15.17	0.5023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			401.86320	382.891	16.53	0.3745	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			992.26320	1,034.191	16.53	0.6255	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			399.19250	380.345	16.55	0.3725	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			999.59250	1,041.645	16.55	0.6275	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			396.54110	377.818	16.56	0.3705	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,006.94110	1,049.118	16.56	0.6295	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			503.56620	482.040	16.84	0.3971	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,113.56620	1,156.040	16.84	0.6029	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			500.78630	479.374	16.85	0.3953	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,120.78630	1,163.374	16.85	0.6047	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			506.36320	484.719	16.82	0.3988	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,106.36320	1,148.719	16.82	0.6012	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			603.50090	577.066	16.98	0.4147	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,226.10090	1,267.566	16.98	0.5853	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			600.62270	574.298	16.99	0.4132	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,233.22270	1,274.798	16.99	0.5868	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			606.39450	579.847	16.97	0.4163	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,218.99450	1,260.347	16.97	0.5837	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,200
CF CANDCO	On	18/03/2019	Foreign Exchange Future			130.01000		156.38000		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			13.90080		14.05490		0.0000		0.00	0	1,366
CHF / R	On	18/03/2019	Foreign Exchange Future			14.20340		14.35360		0.0000		0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.48490		14.62820		0.0000		0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.79410		14.94320		0.0000		0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.08070		15.23790		0.0000		0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.69650		15.86310		0.0000		0.00	0	0
Total CHF / R Future												0.00	0	1,516
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			870.10530	722.024	17.14	0.8911	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			25.20530	31.224	17.14	0.1089	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			860.60930	713.148	17.13	0.8879	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			25.70930	32.348	17.13	0.1121	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			879.61320	730.933	17.15	0.8943	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			24.71320	30.133	17.15	0.1057	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			487.95650	428.560	17.12	0.4426	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			604.35650	695.160	17.12	0.5574	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			484.11050	425.151	17.14	0.4398	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			610.51050	701.751	17.14	0.5602	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			491.83110	431.998	17.10	0.4453	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	18/03/2019	Foreign Exchange Option	14.46	Put			598.23110	688.599	17.10	0.5547	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			712.18550	651.971	17.65	0.4756	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			813.98550	897.071	17.65	0.5244	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			708.31390	648.411	17.66	0.4736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			820.11390	903.511	17.66	0.5264	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			716.07330	655.556	17.63	0.4776	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			807.87330	890.656	17.63	0.5224	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			707.40720	659.227	19.08	0.3994	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,454.20720	1,555.127	19.08	0.6006	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			704.55560	656.651	19.10	0.3981	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,461.35560	1,562.551	19.10	0.6019	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			710.27700	661.815	19.07	0.4007	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,447.07700	1,547.715	19.07	0.5993	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			891.73330	835.583	19.22	0.4268	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,603.83330	1,704.883	19.22	0.5732	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			888.75650	832.874	19.24	0.4256	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,610.85650	1,712.174	19.24	0.5744	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			885.79110	830.176	19.25	0.4245	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,617.89110	1,719.476	19.25	0.5755	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,097.58470	1,036.167	19.73	0.4435	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,864.48470	1,969.667	19.73	0.5565	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,094.65040	1,033.448	19.74	0.4425	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,871.55040	1,976.948	19.74	0.5575	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,100.52870	1,038.902	19.72	0.4444	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,857.42870	1,962.402	19.72	0.5556	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,516
CNH / R	On	14/12/2018	Foreign Exchange Future			1.99210		2.01370			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.01020		2.03140			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02870		2.04930			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			1,066.72810	872.339	15.60	0.8683	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			29.72810	51.339	15.60	0.1317	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			976.90310	788.350	15.63	0.8364	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			39.90310	67.350	15.63	0.1636	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,158.78250	959.481	15.56	0.8958	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			21.78250	38.481	15.56	0.1042	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,145.17550	1,288.821	16.38	0.6654	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			520.54400	445.193	16.15	0.3710	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,006.54400	1,143.193	16.15	0.6290	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			488.94670	417.166	16.26	0.3524	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,074.94670	1,215.166	16.26	0.6476	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			459.17550	390.821	16.38	0.3346	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,310.08820	1,182.714	15.38	0.6060	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			617.08820	695.714	15.38	0.3940	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,254.41520	1,131.301	15.44	0.5888	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			661.41520	744.301	15.44	0.4112	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,367.55950	1,235.944	15.31	0.6231	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			574.55950	648.944	15.31	0.3769	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			2.11940		2.14150			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.16400		2.18560			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20610		2.22690			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.25190		2.27330			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.37260		2.39730			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.42280		2.44840			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			93.34490	154.943	15.24	0.3014	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			635.25850	485.320	15.37	0.6514	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			120.25850	191.320	15.37	0.3486	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			566.92790	426.707	15.51	0.6028	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			151.92790	232.707	15.51	0.3972	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			708.34490	548.943	15.24	0.6986	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			522.71630	446.902	16.22	0.3518	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,166.71630	1,306.902	16.22	0.6482	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			492.86010	420.548	16.33	0.3352	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,236.86010	1,380.548	16.33	0.6648	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			554.26470	474.951	16.12	0.3691	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,098.26470	1,234.951	16.12	0.6309	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,485.35530	1,354.090	15.26	0.6269	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			616.35530	693.091	15.26	0.3731	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,425.75220	1,300.518	15.33	0.6111	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			656.75220	739.518	15.33	0.3889	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,370.90630	1,248.632	15.39	0.5953	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			701.90630	787.632	15.39	0.4047	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			890.51850	823.815	17.26	0.3705	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,157.51850	2,304.815	17.26	0.6295	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			947.22820	876.343	17.11	0.3895	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,014.22820	2,157.343	17.11	0.6105	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			918.40770	849.643	17.18	0.3799	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,085.40770	2,230.643	17.18	0.6201	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,687.16700	2,856.447	18.20	0.6147	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,215.81090	1,134.275	18.07	0.4002	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,542.81090	2,708.275	18.07	0.5998	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,187.62110	1,108.018	18.13	0.3927	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	13/12/2019	Foreign Exchange Option	2.54	Put			2,614.62110	2,782.018	18.13	0.6073	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,160.16700	1,082.447	18.20	0.3853	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,090.07170	3,259.788	18.51	0.6035	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,429.65690	1,340.111	18.40	0.4094	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,945.65690	3,112.111	18.40	0.5906	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,401.54600	1,313.650	18.45	0.4029	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,017.54600	3,185.650	18.45	0.5971	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,374.07170	1,287.788	18.51	0.3965	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	140
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.76430		1.78380			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.78880		1.80820			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81080		1.82960			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			2,241.05600	2,046.018	21.59	0.9906	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			3.05600	3.018	21.59	0.0094	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,141.90370	1,946.839	21.26	0.9881	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			3.90370	3.839	21.26	0.0119	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,042.97270	1,847.878	20.94	0.9851	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			4.97270	4.878	20.94	0.0149	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			797.54490	702.700	17.62	0.5171	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			615.54490	714.700	17.62	0.4829	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			750.92810	661.076	17.74	0.4951	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			668.92810	773.076	17.74	0.5049	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			846.51090	746.589	17.49	0.5396	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			564.51090	658.589	17.49	0.4604	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,303.00750	1,200.701	17.38	0.6118	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			607.00750	692.701	17.38	0.3882	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,250.33580	1,151.212	17.49	0.5947	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			654.33580	743.212	17.49	0.4053	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,357.59970	1,252.058	17.27	0.6290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			561.59970	644.058	17.27	0.3710	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			0.13450		0.13580			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13440		0.13580			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13410		0.13530			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62030		1.63980			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64640		1.66560			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67080		1.68960			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			9.38900		9.55290			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.51250		9.67480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.63090		9.79050			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.75880		9.92230			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.23300		10.41190			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.37180		10.55600			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			628.35570	466.692	13.16	0.9416	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			5.45570	7.692	13.16	0.0584	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			618.53450	456.994	13.03	0.9391	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			5.63450	7.994	13.03	0.0609	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			638.18390	476.404	13.28	0.9439	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			5.28390	7.404	13.28	0.0561	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			368.42980	281.320	13.55	0.5056	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			223.62980	298.820	13.55	0.4944	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			363.01340	277.180	13.57	0.5002	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			228.21340	304.680	13.57	0.4998	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			373.90190	285.516	13.52	0.5111	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			219.10190	293.016	13.52	0.4889	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			358.28750	294.810	14.54	0.4138	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			487.78750	583.910	14.54	0.5862	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			354.60140	291.700	14.56	0.4104	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			494.10140	590.800	14.56	0.5896	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			362.00990	297.952	14.52	0.4173	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			481.50990	577.052	14.52	0.5827	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			561.05440	483.481	14.82	0.5020	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			478.75440	564.681	14.82	0.4980	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			556.50370	479.606	14.84	0.4991	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			484.20370	570.806	14.84	0.5009	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			551.98810	475.758	14.85	0.4961	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			489.68810	576.958	14.85	0.5039	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			694.70110	612.356	15.87	0.5048	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			632.80110	729.356	15.87	0.4952	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			690.46690	608.657	15.88	0.5025	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			638.56690	735.657	15.88	0.4975	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			698.95590	616.079	15.85	0.5071	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			627.05590	723.079	15.85	0.4929	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			795.83890	709.704	16.38	0.5073	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			759.83890	857.904	16.38	0.4927	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			791.70250	706.032	16.39	0.5054	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			765.70250	864.232	16.39	0.4946	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			800.00120	713.396	16.37	0.5093	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			754.00120	851.596	16.37	0.4907	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			1.30760		1.31790			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31170		1.32470			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31570		1.33000			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			579.00000	476.000		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			479.00000	376.000		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			679.00000	576.000		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			153.00000	283.000		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			253.00000	383.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			53.00000	183.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			100.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	43.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00040	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00040	143.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			200.00000	57.000		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			1.28860		1.27960			0.0000	3,865.80	3	250
Total QUANTO £ / \$ Future												3,865.80	3	250
Total QUANTO £ / \$												3,865.80	3	250
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.14200		1.14150			0.0000	0.00	0	50
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15210		1.15140			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16120		1.16030			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 QUANTO € / \$ Future												0.00	0	50
Total QUANTO € / \$												0.00	0	50
R / ¥EN	On	14/12/2018	Foreign Exchange Future			8.16770	0.12199	8.08380			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		0.12199	3,331.85540	3,958.620	21.43	0.8033	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12199	693.85540	481.620	21.43	0.1967	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12199	3,256.55340	3,877.067	21.37	0.7970	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12199	718.55340	500.067	21.37	0.2030	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12199	3,407.86450	4,040.758	21.48	0.8094	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12199	669.86450	463.758	21.48	0.1906	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.05750		10.17240			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.19810		10.31110			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.33440		10.44400			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			807.08990	693.271	16.19	0.9642	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			4.68990	5.771	16.19	0.0358	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			797.20370	683.434	16.07	0.9631	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			4.80370	5.934	16.07	0.0369	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			816.97950	703.114	16.31	0.9652	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			4.57950	5.614	16.31	0.0348	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			338.64770	289.540	15.42	0.4540	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			367.54770	431.440	15.42	0.5460	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			334.50880	285.903	15.44	0.4497	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			373.40880	437.803	15.44	0.5503	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			342.83160	293.217	15.40	0.4583	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			361.73160	425.117	15.40	0.5417	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			705.75650	637.749	14.88	0.6373	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			261.75650	303.349	14.88	0.3627	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			699.85510	632.251	14.90	0.6339	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			265.85510	307.851	14.90	0.3661	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			711.69830	643.288	14.87	0.6408	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			257.69830	298.888	14.87	0.3592	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			2.58490		2.58530			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Future			2.47990		2.48150			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.39180		2.39000			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			1.83920	1.944	29.08	0.0281	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			386.53920	387.044	29.08	0.9719	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			1.74740	1.835	29.39	0.0265	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			396.44740	396.935	29.39	0.9735	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			1.93830	2.062	28.78	0.0299	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			376.63830	377.162	28.78	0.9701	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			42.34080	41.241	21.70	0.2438	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			280.84080	281.341	21.70	0.7562	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			40.54780	39.474	21.76	0.2352	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			289.04780	289.574	21.76	0.7648	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			38.82810	37.779	21.82	0.2269	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			297.32810	297.879	21.82	0.7731	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.04010	4.029	25.35	0.0251	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,144.04010	1,142.229	25.35	0.9749	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.88460	3.873	25.35	0.0242	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,153.88460	1,152.073	25.35	0.9758	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.20150	4.190	25.35	0.0259	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,134.20150	1,132.390	25.35	0.9741	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												2 880 365 692.60	198,406	1,683,429
Total Options												13 647 235.38	63,120	9,135,959
Grand Total:												2,894,012,927.98	261,526	10,819,388