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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/11/2018 Foreign Exchange Future			13.90010		13.85170			0.0000	2,307,416.60	166	202
\$ / R On 29/11/2018 Foreign Exchange Future			13.90010		13.85160			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			13.90010		13.85330			0.0000	3,433,324.70	247	1,535
\$ / R On 03/12/2018 Foreign Exchange Future			13.90510		13.90000			0.0000	2,308,246.60	166	166
\$ / R On 05/12/2018 Foreign Exchange Future			13.90840		13.86150			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			13.91000		13.86320			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			13.91170		13.86490			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			13.91840		13.87160			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			13.92010		13.87320			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			13.92340		13.87660			0.0000	809,172,314.40	58,116	777,011
\$ / R On 20/12/2018 Foreign Exchange Future			13.93340		13.88660			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			13.93510		13.88830			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			13.95180		13.90500			0.0000	10,882,404.00	780	1,760
\$ / R On 02/01/2019 Foreign Exchange Future			13.95510		13.90830			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			13.95680		13.91000			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			13.96350		13.91670			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			13.97680		13.93020			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			13.97850		13.93190			0.0000	167,742.00	12	20
\$ / R On 18/01/2019 Foreign Exchange Future			13.98180		13.93520			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			13.99350		13.94700			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.00190		13.95540			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Future			14.00360		13.95710			0.0000	5,321,368.00	380	1,776
\$ / R	On	13/02/2019	Foreign Exchange Future			14.02610		13.97940			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			14.02960		13.98280			0.0000	0.00	0	6
\$ / R	On	25/02/2019	Foreign Exchange Future			14.04690		14.00000			0.0000	0.00	0	15
\$ / R	On	28/02/2019	Foreign Exchange Future			14.05210		14.00510			0.0000	5,339,798.00	380	5,461
\$ / R	On	05/03/2019	Foreign Exchange Future			14.06060		14.01360			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.08280		14.03560			0.0000	3,548,865.60	252	64,431
\$ / R	On	27/03/2019	Foreign Exchange Future			14.09810		14.05080			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.10150		14.05420			0.0000	23,690,520.00	1,680	4,673
\$ / R	On	02/04/2019	Foreign Exchange Future			14.10830		14.06100			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.14920		14.10160			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.15600		14.10840			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.20890		14.16100			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.21410		14.16610			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.23310		14.18510			0.0000	213,496.50	15	18,729
\$ / R	On	20/06/2019	Foreign Exchange Future			14.24350		14.19550			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.25730		14.20930			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.26250		14.21440			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.26600		14.21790			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.31440		14.26620			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.31610		14.26790			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.33690		14.28860			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.36630		14.31800			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.37160		14.32320			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.37680		14.32850			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.39610		14.34770			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.42060		14.37220			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.42420		14.37570			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.47500		14.42650			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.52580		14.47730			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.53150		14.48290			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.55260		14.50350			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.58710		14.53720			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.59090		14.54090			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.64650		14.59520			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.70590		14.65330			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.73270		14.67950			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.76530		14.71130			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.81700		14.76190			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.88220		14.82560			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.90140		14.84430			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.98950		14.93040			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.08150		15.02030			0.0000	0.00	0	0
Total \$ / R Future												866,385,496.40	62,194	999,325
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			472.46230	420.983	26.39	0.9841	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			4.16230	1.083	26.39	0.0159	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			908.59900	859.954	36.07	0.9992	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			0.29900	0.054	36.07	0.0008	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			9.04130	2.103	22.15	0.0244	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			400.64130	442.203	22.15	0.9756	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			81.23810	50.611	18.39	0.3293	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			134.53810	150.711	18.39	0.6707	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			854.59990	900.443	27.27	0.9967	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			1.29990	0.343	27.27	0.0033	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			263.56490	213.757	19.53	0.7634	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.02370	0.015	53.87	0.0001	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			948.22070	900.624	27.69	0.9935	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			1.52070	0.724	27.69	0.0065	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			101.26770	66.918	17.89	0.4087	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			459.60020	410.039	22.17	0.9194	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			12.90020	10.139	22.17	0.0806	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,456.84670	3,410.009	72.37	0.9995	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.14670	0.109	72.37	0.0005	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,846.72370	2,799.915	53.87	0.9999	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			36.86490	33.857	19.53	0.2366	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			16.38120	13.317	21.57	0.1036	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			413.08120	363.217	21.57	0.8964	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			968.11490	920.552	27.88	0.9942	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			1.41490	0.652	27.88	0.0058	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			104.56770	117.018	17.89	0.5913	0.00	0	0
\$ / R	On	03/12/2018	Foreign Exchange Option	13.90	Put			0.00000	109.352	15.73	0.4887	0.00	0	0
\$ / R	On	03/12/2018	Foreign Exchange Option	13.90	Call			0.00000	114.452	15.73	0.5113	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,589.23090	1,542.168	26.13	0.9965	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			0.73090	0.568	26.13	0.0035	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			219.13400	241.053	17.02	0.6723	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			105.93400	81.053	17.02	0.3277	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			138.55770	148.044	16.42	0.5163	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			175.35770	138.044	16.42	0.4837	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,438.29860	1,391.266	24.62	0.9927	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			1.49860	1.266	24.62	0.0073	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			4.50760	3.277	21.07	0.0196	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			1,041.30760	993.277	21.07	0.9804	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			35.14390	32.211	17.56	0.1613	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			471.94390	422.211	17.56	0.8387	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			655.90090	606.793	18.71	0.9069	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			20.80090	18.493	18.71	0.0931	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			294.03520	250.319	17.19	0.6493	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			112.65540	87.678	17.01	0.3338	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			88.93520	92.019	17.19	0.3507	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			797.77800	748.753	19.42	0.9444	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			12.67800	10.453	19.42	0.0556	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	07/12/2018	Foreign Exchange Option	13.50	Call			408.39510	443.642	17.71	0.8506	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Put			43.49510	31.942	17.71	0.1494	0.00	0	25,000
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			227.55540	249.378	17.01	0.6662	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			193.63550	208.277	16.36	0.5585	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			182.03550	149.877	16.36	0.4415	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,214.79710	1,167.340	20.97	0.9733	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			6.39710	5.740	20.97	0.0267	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			93.78180	71.354	16.11	0.2634	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			315.38180	339.754	16.11	0.7366	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,819.90090	1,772.843	24.11	0.9940	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			1.50090	1.243	24.11	0.0060	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			1,030.14220	982.198	20.19	0.9479	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			13.34220	12.298	20.19	0.0521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			250.46260	265.361	16.55	0.6053	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			285.99910	246.211	17.11	0.5518	2,462,107.00	10,000	53,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			162.59910	169.611	17.11	0.4482	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			21.34020	14.020	15.54	0.0674	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			647.94020	687.420	15.54	0.9326	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,136.69600	1,088.892	20.54	0.9513	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			13.29600	12.292	20.54	0.0487	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			65.22330	48.038	16.00	0.1810	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			441.82330	471.438	16.00	0.8190	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			984.03100	935.975	20.05	0.9267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			20.63100	19.375	20.05	0.0733	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,250.89240	1,296.556	20.81	0.9859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			4.29240	3.156	20.81	0.0141	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,977.02460	2,023.425	20.38	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.42460	0.025	20.38	0.0002	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			789.23140	831.626	16.38	0.9592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			12.63140	8.226	16.38	0.0408	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,126.85140	2,173.405	19.97	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.25140	0.005	19.97	0.0000	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			374.70600	331.488	17.59	0.6440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			121.30600	124.888	17.59	0.3560	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,877.20060	1,923.464	20.66	0.9996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.60060	0.064	20.66	0.0004	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,132.14690	1,177.338	19.68	0.9819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			5.54690	3.938	19.68	0.0181	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			762.65470	714.435	19.32	0.8680	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			39.25470	37.835	19.32	0.1320	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			771.63850	723.414	19.35	0.8711	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			38.23850	36.813	19.35	0.1289	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			621.52370	574.046	18.73	0.8108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			58.12370	57.446	18.73	0.1892	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			674.84290	715.201	15.48	0.9416	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			18.24290	11.801	15.48	0.0584	0.00	0	5,500

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\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			780.64320	732.415	19.38	0.8741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			37.24320	35.815	19.38	0.1259	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			899.72820	851.561	19.78	0.9082	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			26.32820	24.961	19.78	0.0918	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,282.16550	1,234.598	21.00	0.9672	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			8.76550	7.998	21.00	0.0328	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,796.04370	1,748.931	23.28	0.9900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			2.64370	2.331	23.28	0.0100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,857.24360	1,903.477	20.71	0.9995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.64360	0.077	20.71	0.0005	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,825.89050	1,778.793	23.43	0.9906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			2.49050	2.193	23.43	0.0094	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			164.47820	133.526	16.52	0.3789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			261.07820	276.926	16.52	0.6211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,777.44800	1,823.552	20.93	0.9991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.84800	0.152	20.93	0.0009	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,201.36940	1,246.856	20.34	0.9844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			4.76940	3.456	20.34	0.0156	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			255.73170	271.104	16.54	0.6132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			169.13170	137.704	16.54	0.3868	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			480.07460	511.975	15.91	0.8473	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			53.47460	38.575	15.91	0.1527	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,607.30590	1,560.080	22.34	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			3.90590	3.480	22.34	0.0149	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,627.14490	1,579.933	22.44	0.9858	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			3.74490	3.333	22.44	0.0142	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			529.21810	482.730	18.33	0.7605	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			75.81810	76.130	18.33	0.2395	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,677.79470	1,723.737	21.20	0.9982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.19470	0.337	21.20	0.0018	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			306.64230	326.401	16.37	0.6828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			130.04230	103.001	16.37	0.3172	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,146.33330	1,098.546	20.57	0.9526	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			12.93330	11.946	20.57	0.0474	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,628.01690	1,673.889	21.34	0.9975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.41690	0.489	21.34	0.0025	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			300.67550	319.938	16.39	0.6752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			134.07550	106.538	16.39	0.3248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,124.81210	2,077.830	24.91	0.9947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			1.41210	1.230	24.91	0.0053	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			935.34710	979.289	17.79	0.9717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			8.74710	5.889	17.79	0.0283	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			545.66460	498.960	18.40	0.7704	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			72.26460	72.360	18.40	0.2296	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			853.50960	805.301	19.63	0.8962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			30.10960	28.701	19.63	0.1038	0.00	0	70,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		946.40000	898.290	19.93	0.9189	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		23.00000	21.690	19.93	0.0811	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		129.92020	134.195	17.48	0.3763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		353.32020	310.795	17.48	0.6237	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		570.62500	523.628	18.51	0.7846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		67.22500	67.028	18.51	0.2154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		91.71590	93.077	18.03	0.2822	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		465.11590	419.677	18.03	0.7178	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		277.58250	294.878	16.46	0.6445	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		150.98250	121.478	16.46	0.3555	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		370.52670	395.286	16.18	0.7550	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		93.92670	71.886	16.18	0.2450	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		2,035.06480	1,988.054	24.47	0.9938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		1.66480	1.453	24.47	0.0062	0.00	0	1,406
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		113.19990	116.148	17.70	0.3365	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		396.59990	352.748	17.70	0.6635	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,587.47480	1,540.235	22.24	0.9845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		4.07480	3.635	22.24	0.0155	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,716.50780	1,669.351	22.89	0.9882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		3.10780	2.751	22.89	0.0118	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		586.75270	623.907	15.67	0.9078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		30.15270	20.507	15.67	0.0922	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		115.84600	118.999	17.66	0.3429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		389.24600	345.599	17.66	0.6571	0.00	0	115,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,683.96260	2,637.086	27.68	0.9980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		0.56260	0.486	27.68	0.0020	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		2,264.50340	2,217.558	25.61	0.9959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		1.10340	0.958	25.61	0.0041	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,975.26290	1,928.230	24.17	0.9930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		1.86290	1.630	24.17	0.0070	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		1,233.47540	1,185.832	20.84	0.9625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		10.07540	9.232	20.84	0.0375	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,736.38360	1,689.238	22.99	0.9887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		2.98360	2.638	22.99	0.0113	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		103.14630	105.331	17.85	0.3115	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		426.54630	381.932	17.85	0.6885	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,637.06720	1,589.861	22.49	0.9861	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		3.66720	3.261	22.49	0.0139	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		7.62390	6.929	21.15	0.0288	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,331.02390	1,283.529	21.15	0.9712	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		32.61940	31.195	19.54	0.1117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		826.01940	777.795	19.54	0.8883	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		578.20890	615.000	15.69	0.9038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		31.60890	21.600	15.69	0.0962	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,855.74750	1,808.664	23.58	0.9912	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		2.34750	2.064	23.58	0.0088	0.00	0	135,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		93.90460	95.421	17.99	0.2879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		457.30460	412.021	17.99	0.7121	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		1,498.34390	1,451.037	21.80	0.9811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		4.94390	4.437	21.80	0.0189	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		837.74610	880.734	16.85	0.9640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		11.14610	7.334	16.85	0.0360	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		50.20170	49.164	18.95	0.1656	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		673.60170	625.764	18.95	0.8344	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		3,123.82790	3,076.949	30.54	0.9986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		0.42790	0.349	30.54	0.0014	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		318.80760	339.564	16.33	0.6978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		122.20760	96.164	16.33	0.3022	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		124.11930	127.926	17.55	0.3627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		367.51930	324.526	17.55	0.6373	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		2,923.84690	2,876.979	29.10	0.9985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		0.44690	0.379	29.10	0.0015	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		2,364.33150	2,317.407	26.10	0.9966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		0.93150	0.807	26.10	0.0034	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		2,234.56220	2,187.609	25.46	0.9957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		1.16220	1.009	25.46	0.0043	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		2,324.39610	2,277.464	25.90	0.9963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		0.99610	0.864	25.90	0.0037	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		6.62940	6.002	21.30	0.0252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		1,380.02940	1,332.602	21.30	0.9748	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		27.04650	25.669	19.75	0.0941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		890.44650	842.269	19.75	0.9059	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		5.76460	5.201	21.45	0.0220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		1,429.16460	1,381.801	21.45	0.9780	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		17.51080	16.345	20.24	0.0630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		1,040.91080	992.945	20.24	0.9370	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		1.89850	1.662	24.12	0.0071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,965.29850	1,918.262	24.12	0.9929	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		201.97300	212.405	16.74	0.5258	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		225.37300	189.005	16.74	0.4742	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		48.98680	47.899	18.99	0.1620	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		682.38680	634.499	18.99	0.8380	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		65.62050	65.334	18.55	0.2109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		579.02050	531.934	18.55	0.7891	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		993.47590	945.435	20.08	0.9285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		20.07590	18.835	20.08	0.0715	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		587.45120	540.279	18.59	0.7936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		64.05120	63.679	18.59	0.2064	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		81.45480	82.124	18.22	0.2549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		504.85480	458.724	18.22	0.7451	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		2,624.01570	2,577.132	27.39	0.9978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		0.61570	0.532	27.39	0.0022	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	14.82	Put			965.18470	917.101	19.99	0.9229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			21.78470	20.501	19.99	0.0771	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,726.44500	1,679.294	22.94	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			3.04500	2.694	22.94	0.0115	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			10.65150	9.777	20.78	0.0395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,214.05150	1,166.377	20.78	0.9605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			10.35950	9.500	20.81	0.0385	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,223.75950	1,176.100	20.81	0.9615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			10.95150	10.061	20.75	0.0405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,204.35150	1,156.661	20.75	0.9595	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			925.55760	969.416	17.70	0.9710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			8.95760	6.016	17.70	0.0290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,074.94650	2,027.949	24.67	0.9942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			1.54650	1.348	24.67	0.0058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			3.29180	2.516	22.03	0.0109	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,379.89180	1,425.916	22.03	0.9891	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,236.77080	2,283.401	19.67	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.17080	0.001	19.67	0.0000	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,363.81310	3,316.924	32.27	0.9988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.41310	0.324	32.27	0.0012	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			9.86150	6.561	17.32	0.0319	0.00	0	89,580
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			886.46150	929.961	17.32	0.9681	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			16.38290	10.487	15.45	0.0529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			692.98290	733.887	15.45	0.9471	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,031.39720	983.416	20.21	0.9354	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			17.99720	16.816	20.21	0.0646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,498.80110	1,544.598	21.70	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			2.20110	1.198	21.70	0.0057	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			254.80270	216.640	16.92	0.5136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			181.40270	190.040	16.92	0.4864	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			173.86260	141.961	16.55	0.3947	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			300.96040	261.415	16.99	0.5227	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			31.86130	29.772	19.88	0.0936	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			1,045.26130	996.372	19.88	0.9064	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			112.19450	113.002	18.08	0.2913	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			525.59450	479.602	18.08	0.7087	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			240.28290	251.301	16.81	0.5311	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			253.68290	217.901	16.81	0.4689	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,426.45130	1,377.822	20.84	0.9610	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			13.05130	11.222	20.84	0.0390	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			207.56040	214.815	16.99	0.4773	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			33.67480	25.531	16.22	0.0928	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			721.97480	760.631	16.22	0.9072	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			909.85070	861.193	19.57	0.8659	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			48.15070	46.293	19.57	0.1341	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			637.42360	670.762	16.01	0.8763	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	21/12/2018	Foreign Exchange Option	13.30	Put			49.12360	35.662	16.01	0.1237	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			829.78960	781.473	19.34	0.8408	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			58.08960	56.573	19.34	0.1592	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			172.11170	175.396	17.55	0.3564	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			517.11170	473.596	17.55	0.6436	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			53.54090	52.069	19.62	0.1281	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			1,108.54090	1,060.269	19.62	0.8719	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			935.11930	975.776	16.38	0.9248	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			30.11930	23.976	16.38	0.0752	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			495.48910	452.444	17.46	0.6295	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			180.48910	184.244	17.46	0.3705	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			240.11960	208.669	16.46	0.4040	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			345.11960	360.469	16.46	0.5960	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,676.69890	3,629.692	28.19	0.9959	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			1.69890	1.492	28.19	0.0041	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,026.80130	2,979.722	24.14	0.9952	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			1.80130	1.522	24.14	0.0048	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			24.14030	19.311	16.45	0.0608	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,032.44030	1,074.411	16.45	0.9392	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			599.06690	554.914	17.84	0.6775	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			159.06690	161.714	17.84	0.3225	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			494.24480	517.268	16.18	0.7161	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			154.24480	130.468	16.18	0.2839	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			316.86670	281.227	16.63	0.4750	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			296.86670	308.027	16.63	0.5250	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			189.89540	163.780	16.15	0.3227	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			466.59540	487.279	16.15	0.6773	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			845.07470	798.933	18.56	0.7704	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			111.77470	112.433	18.56	0.2296	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			443.54270	404.014	17.03	0.5662	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			240.24270	247.514	17.03	0.4338	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			510.27460	470.830	17.20	0.5826	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			250.47460	257.630	17.20	0.4174	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			723.96760	680.903	18.02	0.6898	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			175.86760	179.403	18.02	0.3102	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			15.98760	12.482	15.10	0.0383	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,291.18760	1,334.282	15.10	0.9617	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			424.65820	389.368	16.74	0.4978	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			351.65820	362.868	16.74	0.5022	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			57.77330	47.882	15.43	0.1072	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,063.17330	1,099.782	15.43	0.8928	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,067.00520	1,022.344	18.86	0.7676	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			142.40520	144.244	18.86	0.2324	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,588.34510	1,541.961	20.24	0.8693	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			75.44510	75.561	20.24	0.1307	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			676.59660	636.183	17.65	0.6251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			253.69660	259.783	17.65	0.3749	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			309.07290	317.563	17.20	0.4382	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			551.97290	513.963	17.20	0.5618	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			39.05890	31.615	15.33	0.0758	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,206.15890	1,245.215	15.33	0.9242	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			292.64120	300.408	17.33	0.4200	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			585.54120	546.808	17.33	0.5800	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,283.25600	1,237.513	19.47	0.8161	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			110.35600	111.113	19.47	0.1839	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,024.18670	1,059.788	15.49	0.8790	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			67.08670	56.188	15.49	0.1210	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,268.23670	1,223.119	19.33	0.7826	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			147.63670	149.220	19.33	0.2174	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			683.35050	644.028	17.61	0.5920	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			316.15050	323.628	17.61	0.4080	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			516.97040	481.840	16.89	0.4911	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			446.97040	458.740	16.89	0.5089	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,110.07820	1,144.082	15.68	0.8468	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			104.97820	91.982	15.68	0.1532	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,425.99480	1,380.617	19.63	0.7850	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			161.09480	162.717	19.63	0.2150	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			824.25010	783.708	17.96	0.6240	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			309.35010	315.808	17.96	0.3760	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			74.90210	64.620	15.58	0.1158	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,250.00210	1,286.720	15.58	0.8842	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			410.00530	420.144	17.25	0.4694	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			604.90530	568.044	17.25	0.5306	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,742.67980	1,696.497	20.37	0.8374	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			117.77980	118.597	20.37	0.1626	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			392.41260	401.896	17.36	0.4539	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			637.31260	599.796	17.36	0.5461	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			739.88680	701.107	17.69	0.5819	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			363.48680	371.707	17.69	0.4181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,637.44640	1,592.310	20.10	0.7909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			173.04640	175.110	20.10	0.2091	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,049.07740	1,080.131	15.87	0.7959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			163.47740	147.331	15.87	0.2041	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			812.98100	836.639	16.20	0.6977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			277.38100	253.839	16.20	0.3023	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			754.23650	776.046	16.36	0.6671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			318.63650	293.246	16.36	0.3329	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			331.60920	338.234	18.30	0.3666	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			946.00920	905.434	18.30	0.6334	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			234.19150	237.611	19.25	0.2730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,298.59150	1,254.811	19.25	0.7270	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			921.02470	948.988	15.99	0.7476	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	13.33	Put		215.42470	196.188	15.99	0.2524	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,654.74760	1,609.544	20.14	0.7938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		170.34760	172.344	20.14	0.2062	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,928.23120	1,882.116	20.68	0.8336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		133.83120	134.916	20.68	0.1664	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,209.15920	1,166.026	19.02	0.7064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		254.75920	258.825	19.02	0.2936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		471.84040	483.259	17.36	0.4846	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		636.24040	600.459	17.36	0.5154	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,063.69210	2,017.248	20.94	0.8501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		119.29210	120.048	20.94	0.1499	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		387.89510	396.412	17.88	0.4162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		802.29510	763.612	17.88	0.5838	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		292.72290	298.029	18.64	0.3305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,067.12290	1,025.229	18.64	0.6695	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,217.21110	1,174.015	19.04	0.7083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		252.81110	256.815	19.04	0.2917	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		875.08440	900.639	16.04	0.7278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		239.48440	217.839	16.04	0.2722	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		397.13220	405.966	17.82	0.4240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		781.53220	743.166	17.82	0.5760	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,059.40100	1,017.584	18.62	0.6673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		295.00100	300.384	18.62	0.3327	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,398.20240	1,353.798	19.51	0.7480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		213.80240	216.598	19.51	0.2520	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		621.88460	639.308	16.75	0.5896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		436.28460	406.508	16.75	0.4104	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		196.82150	199.118	19.74	0.2342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,491.22150	1,446.319	19.74	0.7658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		199.79350	202.177	19.70	0.2373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,474.19350	1,429.377	19.70	0.7627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,551.19970	1,506.013	19.89	0.7765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		186.79970	188.813	19.89	0.2235	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		198.30130	200.642	19.72	0.2358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,482.70130	1,437.841	19.72	0.7642	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		530.36920	544.612	17.07	0.5286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		544.76920	511.812	17.07	0.4714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,253.80830	2,299.405	17.55	0.9697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		18.20830	16.605	17.55	0.0303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,002.93700	2,047.562	16.97	0.9557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		27.33700	24.762	16.97	0.0443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		258.01350	235.408	16.12	0.2872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		843.61350	868.208	16.12	0.7128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,546.84000	2,593.157	18.21	0.9806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		11.24000	10.357	18.21	0.0194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,707.81220	3,754.762	21.46	0.9963	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	10.33	Put			2.21220	1.962	21.46	0.0037	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,312.15250	2,357.924	17.68	0.9722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			16.55250	15.123	17.68	0.0278	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			823.27000	784.284	17.95	0.5916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			378.87000	387.084	17.95	0.4084	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,357.69790	1,394.830	15.60	0.8829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			82.09790	72.030	15.60	0.1171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			672.37060	691.501	16.59	0.6206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			386.77060	358.701	16.59	0.3794	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,185.10110	1,142.157	18.95	0.7005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			260.70110	264.957	18.95	0.2995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,381.46050	1,337.155	19.46	0.7446	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			217.06050	219.955	19.46	0.2554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			837.41750	861.825	16.13	0.7098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			261.81750	239.025	16.13	0.2902	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,594.38920	1,549.018	19.99	0.7838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			179.98920	181.818	19.99	0.2162	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			700.71730	663.699	17.57	0.5436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			436.31730	446.499	17.57	0.4564	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,672.09570	1,626.822	20.17	0.7966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			167.69570	169.622	20.17	0.2034	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,616.32840	1,658.457	16.07	0.9218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			50.72840	45.657	16.07	0.0782	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			617.01290	634.267	16.77	0.5866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			441.41290	411.467	16.77	0.4134	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,579.39940	1,621.205	15.98	0.9175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			53.79940	48.405	15.98	0.0825	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			597.84000	614.438	16.83	0.5742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			462.24000	431.638	16.83	0.4258	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,356.45070	1,312.297	19.40	0.7394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			222.05070	225.097	19.40	0.2606	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,099.56640	3,051.428	22.94	0.9281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			55.16640	54.228	22.94	0.0719	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			390.94800	399.573	17.86	0.4188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			795.34800	756.773	17.86	0.5812	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,162.99880	1,196.518	15.76	0.8324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			127.39880	113.718	15.76	0.1676	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,242.35610	1,277.438	15.69	0.8547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			106.75610	94.638	15.69	0.1453	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			552.09750	567.101	16.99	0.5437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			516.49750	484.301	16.99	0.4563	2,421,505.50	5,000	22,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			443.20620	453.628	17.53	0.4619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			687.60620	650.828	17.53	0.5381	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			364.30120	372.019	18.05	0.3958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			858.70120	819.219	18.05	0.6042	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,602.97650	1,557.654	20.02	0.7853	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	15.46	Call		178.57650	180.454	20.02	0.2147	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,109.25720	3,061.101	22.97	0.9285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		54.85720	53.901	22.97	0.0715	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		290.46330	295.694	18.66	0.3284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		1,074.86330	1,032.894	18.66	0.6716	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,982.19630	1,935.941	20.78	0.8404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		127.79630	128.741	20.78	0.1596	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,508.37540	3,459.665	23.86	0.9435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		43.97540	42.465	23.86	0.0565	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		419.54620	429.151	17.67	0.4427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		733.94620	696.351	17.67	0.5573	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,777.08030	1,731.421	20.38	0.8128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		152.68030	154.221	20.38	0.1872	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,639.67640	2,592.410	22.03	0.9020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		75.27640	75.210	22.03	0.0980	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		355.82980	363.264	18.11	0.3883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		880.22980	840.464	18.11	0.6117	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,200.87100	2,154.159	21.20	0.8648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		106.47100	106.959	21.20	0.1352	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,226.27440	1,261.051	15.71	0.8504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		110.67440	98.251	15.71	0.1496	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		372.97380	380.987	17.99	0.4033	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		837.37380	798.187	17.99	0.5967	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,081.88840	2,035.405	20.98	0.8521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		117.48840	118.205	20.98	0.1479	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,071.35090	1,102.909	15.85	0.8035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		155.75090	140.110	15.85	0.1965	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,910.31320	1,864.245	20.64	0.8313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		135.91320	137.045	20.64	0.1687	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		900.86850	928.080	16.01	0.7392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		225.26850	205.280	16.01	0.2608	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		976.73470	1,006.085	15.94	0.7696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		191.13470	173.285	15.94	0.2304	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,432.77060	2,385.718	21.64	0.8862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		88.37060	88.518	21.64	0.1138	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		698.83440	718.842	16.51	0.6361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		363.23440	336.042	16.51	0.3639	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		288.22210	293.378	18.68	0.3262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,082.62210	1,040.578	18.68	0.6738	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		709.64890	730.014	16.48	0.6423	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		354.04890	327.214	16.48	0.3577	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		309.07950	314.970	18.49	0.3459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		1,013.47950	972.169	18.49	0.6541	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		285.99920	291.081	18.70	0.3241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,090.39920	1,048.281	18.70	0.6759	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		651.78980	670.226	16.66	0.6082	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	13.79	Put			406.18980	377.427	16.66	0.3918	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,041.47880	2,993.447	22.81	0.9255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			57.07880	56.247	22.81	0.0745	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,118.94920	3,070.776	22.99	0.9289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			54.54920	53.576	22.99	0.0711	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,245.15650	3,196.781	23.27	0.9342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			50.75650	49.581	23.27	0.0658	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			534.65420	549.050	17.05	0.5316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			539.05420	506.250	17.05	0.4684	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,998.86020	3,949.755	24.95	0.9568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			34.46020	32.555	24.95	0.0432	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,391.14390	4,343.368	25.72	0.9652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			26.74390	26.168	25.72	0.0348	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			230.65020	233.959	19.29	0.2694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,315.05020	1,271.159	19.29	0.7306	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			218.71000	221.654	19.44	0.2571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,373.11000	1,328.854	19.44	0.7429	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,993.14180	2,945.204	22.70	0.9232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			58.74180	58.004	22.70	0.0768	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,983.48240	2,935.563	22.68	0.9227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			59.08240	58.363	22.68	0.0773	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			228.90150	232.156	19.32	0.2676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,323.30150	1,279.356	19.32	0.7324	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			688.15160	707.805	16.55	0.6299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			372.55160	345.005	16.55	0.3701	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,620.77050	2,573.521	21.99	0.9007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			76.37050	76.321	21.99	0.0993	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			245.17830	248.938	19.12	0.2841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,249.57830	1,206.138	19.12	0.7159	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,313.26400	3,264.792	23.42	0.9368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			48.86400	47.592	23.42	0.0632	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			783.18940	805.917	16.28	0.6824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			297.58940	273.117	16.28	0.3176	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,124.32520	1,157.039	15.80	0.8206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			138.72520	124.239	15.80	0.1794	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,358.15730	2,311.201	21.50	0.8798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			93.75730	94.001	21.50	0.1202	0.00	0	10,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			583.23270	598.673	17.07	0.5479	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			532.43270	500.573	17.07	0.4521	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			401.64490	410.308	18.03	0.4129	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			850.84490	812.208	18.03	0.5871	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			38.68930	35.030	16.53	0.0589	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,879.48930	1,923.130	16.53	0.9411	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,585.31870	1,540.479	19.97	0.7648	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			209.51870	211.978	19.97	0.2352	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			509.56000	521.700	17.46	0.4926	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	14.20	Put			655.36000	620.200	17.46	0.5074	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,896.93710	1,851.341	20.61	0.8132	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			161.13710	162.841	20.61	0.1868	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			141.56830	127.526	15.86	0.1754	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,195.76830	1,229.026	15.86	0.8246	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			976.24440	936.189	18.40	0.6249	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			360.44440	367.689	18.40	0.3751	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			491.15860	502.685	17.56	0.4791	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			686.95860	651.185	17.56	0.5209	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			157.74320	142.818	15.88	0.1888	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,168.74320	1,201.118	15.88	0.8112	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,286.22620	1,244.378	19.10	0.6691	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			347.82620	353.578	19.10	0.3309	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,135.76440	1,095.416	18.67	0.6287	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			404.16440	411.416	18.67	0.3713	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			588.38050	601.521	17.60	0.4997	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			177.35710	162.478	15.96	0.1911	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			699.07200	665.208	17.51	0.4882	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,054.33770	2,009.105	20.68	0.7955	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			202.73770	205.105	20.68	0.2045	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			157.80470	144.022	15.89	0.1745	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,346.20470	1,380.022	15.89	0.8255	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,285.75710	1,318.478	15.96	0.8089	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			729.98050	695.521	17.60	0.5003	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,754.02540	1,710.105	20.15	0.7523	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			252.42540	256.105	20.15	0.2477	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			335.68240	312.452	16.38	0.3064	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			954.08240	978.452	16.38	0.6936	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			607.47200	621.208	17.51	0.5118	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,918.17550	1,874.013	20.28	0.7449	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			289.17550	292.913	20.28	0.2551	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			697.97400	712.795	17.57	0.5269	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			736.97400	703.895	17.57	0.4731	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,290.66210	1,249.988	18.94	0.6328	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			441.66210	448.888	18.94	0.3672	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,226.27110	2,180.869	20.80	0.7855	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			237.27110	239.769	20.80	0.2145	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			678.34360	692.608	17.65	0.5159	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			767.34360	733.708	17.65	0.4841	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			250.25640	232.993	16.19	0.2308	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,271.25640	1,301.893	16.19	0.7692	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,370.86630	1,403.364	16.07	0.7979	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			209.86630	194.464	16.07	0.2021	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			60.68500	55.903	15.82	0.0741	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,086.78500	2,130.003	15.82	0.9259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,503.00410	3,550.414	17.46	0.9888	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.90410	7.314	17.46	0.0112	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,986.52630	2,027.005	15.71	0.9083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			81.42630	73.905	15.71	0.0917	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			995.53600	958.852	18.23	0.5444	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			851.63870	817.059	17.87	0.5005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			455.48640	462.566	19.11	0.3637	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			673.07360	686.391	17.88	0.4974	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			857.97360	823.291	17.88	0.5026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			669.42870	682.643	17.90	0.4954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			864.32870	829.543	17.90	0.5046	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			676.73870	690.159	17.87	0.4995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			223.60680	207.771	16.11	0.2058	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			584.62170	595.491	18.31	0.4460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,029.52170	992.391	18.31	0.5540	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,900.37340	3,851.408	23.96	0.8899	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			125.47340	124.508	23.96	0.1101	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,370.38640	1,329.466	19.11	0.6363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			832.32790	850.143	17.25	0.5810	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			889.94580	854.765	17.97	0.5128	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			655.04580	667.865	17.97	0.4872	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,101.03160	2,056.865	20.58	0.7562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			286.13160	289.965	20.58	0.2438	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,408.70680	1,440.871	16.11	0.7942	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			362.22950	366.790	19.90	0.2985	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			878.79420	897.871	17.10	0.6034	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			573.69420	544.771	17.10	0.3966	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,784.48480	1,740.978	20.02	0.7106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			349.58480	354.078	20.02	0.2894	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			627.22790	597.043	17.25	0.4190	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			218.07640	202.495	16.10	0.2019	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,033.23920	1,989.405	20.47	0.7472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			298.33920	302.505	20.47	0.2528	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			902.92820	922.649	17.02	0.6147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			547.82820	519.549	17.02	0.3853	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,727.12950	1,683.690	19.90	0.7015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			317.76250	322.460	20.30	0.2670	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,242.40030	1,271.454	16.31	0.7456	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			297.30030	278.355	16.31	0.2544	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,162.66670	1,123.969	18.63	0.5890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			527.76670	537.069	18.63	0.4110	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,423.17640	1,455.595	16.10	0.7981	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			600.63600	611.952	18.23	0.4556	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			261.83200	244.323	16.22	0.2316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,316.93200	1,347.423	16.22	0.7684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,596.50120	1,632.193	15.94	0.8399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			161.40120	149.093	15.94	0.1601	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	15.80	Put			1,932.66250	1,889.360	20.30	0.7330	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,096.74060	1,058.939	18.45	0.5670	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			572.24060	582.439	18.45	0.4330	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,192.33570	3,144.052	22.32	0.8533	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			167.83570	167.552	22.32	0.1467	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,071.25840	2,027.408	20.48	0.7399	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			320.55840	324.708	20.48	0.2601	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			777.59460	792.923	17.63	0.5387	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			768.29460	735.623	17.63	0.4613	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,379.39760	2,334.210	20.97	0.7773	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			268.69760	271.510	20.97	0.2227	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			236.46190	220.255	16.14	0.2088	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,445.76190	1,477.555	16.14	0.7912	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,433.82330	1,392.739	19.21	0.6366	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			473.12330	480.038	19.21	0.3634	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			757.61450	772.375	17.71	0.5285	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			798.31450	765.075	17.71	0.4715	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			296.74160	278.164	16.28	0.2461	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,321.14160	1,350.664	16.28	0.7539	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,484.77060	2,439.109	21.12	0.7845	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			262.67060	265.109	21.12	0.2155	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,161.18880	1,187.402	16.53	0.7002	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			393.28880	371.402	16.53	0.2998	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,231.64410	2,187.003	20.62	0.7338	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			357.84410	361.403	20.62	0.2662	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			866.19800	882.409	17.66	0.5509	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			799.99800	768.009	17.66	0.4491	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,539.29280	2,493.805	21.10	0.7684	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			829.81570	797.278	17.74	0.4587	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			305.49280	308.205	21.10	0.2316	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			265.29150	248.324	16.20	0.2145	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,531.49150	1,562.724	16.20	0.7855	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,584.09220	1,542.699	19.44	0.6383	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			510.29220	517.099	19.44	0.3617	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			846.01570	861.678	17.74	0.5413	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			343.99540	324.318	16.42	0.2591	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,371.89540	1,400.418	16.42	0.7409	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,411.46630	2,366.269	20.85	0.7454	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			350.06630	353.169	20.85	0.2546	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			983.43470	948.141	18.08	0.4956	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			792.03470	805.041	18.08	0.5044	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,397.30290	2,352.426	20.78	0.7319	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			385.30290	388.726	20.78	0.2681	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			945.29310	960.321	17.67	0.5606	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			827.29310	794.021	17.67	0.4394	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,714.74750	2,668.511	21.26	0.7648	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			332.74750	334.811	21.26	0.2352	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			290.14020	272.919	16.27	0.2186	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,608.14020	1,639.219	16.27	0.7814	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,738.78670	1,696.580	19.66	0.6430	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			536.78670	542.880	19.66	0.3570	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			924.90030	939.460	17.75	0.5517	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			856.90030	823.160	17.75	0.4483	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			389.23000	368.874	16.51	0.2695	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,422.43000	1,450.474	16.51	0.7305	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,838.85690	4,790.396	24.66	0.8806	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			167.35690	167.196	24.66	0.1194	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,002.99360	2,040.794	15.31	0.8639	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			155.29360	144.694	15.31	0.1361	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,021.68500	1,978.536	20.12	0.6738	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			499.38500	504.636	20.12	0.3262	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,087.72730	1,105.866	17.31	0.6069	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			462.82290	440.057	16.67	0.2981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,354.54940	1,380.070	16.68	0.7001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			466.84940	443.970	16.68	0.2999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			458.81680	436.169	16.66	0.2963	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,170.69750	4,120.092	23.80	0.8452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			228.39750	226.192	23.80	0.1548	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,012.60820	1,028.989	17.57	0.5764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			804.90820	772.889	17.57	0.4236	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,360.52290	1,386.157	16.67	0.7019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			209.43700	208.063	24.51	0.1415	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,115.59890	1,134.381	17.21	0.6179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			677.89890	648.281	17.21	0.3821	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,126.50240	5,077.882	24.57	0.8900	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			154.20240	153.982	24.57	0.1100	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,366.51680	1,392.269	16.66	0.7037	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			212.23240	209.828	24.44	0.1428	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,034.12060	1,051.010	17.49	0.5853	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			776.42060	744.910	17.49	0.4147	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			605.09560	612.222	19.39	0.3845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,637.39560	1,596.122	19.39	0.6155	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,531.73700	4,481.963	24.51	0.8585	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			267.23970	265.587	22.58	0.1832	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			935.09190	949.652	17.87	0.5433	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			917.39190	883.552	17.87	0.4567	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,341.83330	4,291.115	24.14	0.8518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			219.53330	217.215	24.14	0.1482	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,494.53240	4,443.728	24.44	0.8572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,775.93750	1,733.704	19.66	0.6380	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,830.75790	3,780.428	23.13	0.8304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			248.45790	246.528	23.13	0.1696	0.00	0	2,571

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	14.21	Call			983.27920	998.973	17.68	0.5641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			845.57920	812.873	17.68	0.4359	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,559.53970	3,509.487	22.58	0.8168	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			253.38750	251.529	22.98	0.1732	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			792.99110	804.650	18.43	0.4792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,165.29110	1,128.550	18.43	0.5208	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,768.14420	1,725.962	19.65	0.6368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			565.84420	572.062	19.65	0.3632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			563.63750	569.804	19.66	0.3620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			710.02730	679.766	17.31	0.3931	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,180.90900	3,132.913	21.86	0.7938	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			298.60900	299.013	21.86	0.2062	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,610.87210	3,658.848	15.83	0.9834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			13.17210	12.748	15.83	0.0166	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,755.68750	3,705.429	22.98	0.8268	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,022.81310	1,038.724	17.67	0.5699	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			850.61310	818.124	17.67	0.4301	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,878.59520	2,832.149	21.38	0.7606	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			360.79520	362.749	21.38	0.2394	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,002.23920	1,017.675	17.75	0.5614	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			880.03920	847.075	17.75	0.4386	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			313.24160	295.590	16.31	0.2212	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,685.44160	1,716.190	16.31	0.7788	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,874.75060	1,832.191	19.81	0.6443	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			566.95060	572.791	19.81	0.3557	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			415.54650	418.609	20.88	0.2717	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,543.34650	2,498.009	20.88	0.7283	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			429.74430	407.747	16.60	0.2767	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,475.44430	1,501.947	16.60	0.7233	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,098.82860	1,115.764	17.68	0.5784	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			872.32860	840.764	17.68	0.4216	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,050.22780	3,004.391	21.53	0.7574	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			386.72780	389.391	21.53	0.2426	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,078.07330	1,094.560	17.76	0.5703	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			335.89030	317.973	16.38	0.2234	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,033.83510	1,990.946	20.01	0.6486	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			590.33510	595.946	20.01	0.3514	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			901.57330	869.560	17.76	0.4297	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,714.11600	2,668.980	21.04	0.7273	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			440.61600	443.980	21.04	0.2727	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			475.21760	452.518	16.70	0.2860	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,511.71760	1,537.518	16.70	0.7140	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,762.39030	1,792.973	16.38	0.7766	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,858.82190	2,813.423	21.17	0.7254	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			466.12190	469.223	21.17	0.2746	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,168.86980	1,185.473	17.68	0.5857	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	14.20	Put			891.56980	859.673	17.68	0.4143	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,195.74550	3,149.465	21.64	0.7538	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			920.63850	888.275	17.75	0.4220	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			413.04550	415.265	21.64	0.2462	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			351.54300	330.482	16.27	0.2231	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,828.84300	1,856.281	16.27	0.7769	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,166.83620	2,124.100	20.15	0.6505	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			614.13620	619.900	20.15	0.3495	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,147.93850	1,164.075	17.75	0.5780	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			517.51780	494.107	16.78	0.2923	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,560.41780	1,585.607	16.78	0.7077	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,464.10990	1,486.901	17.01	0.6741	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			620.60990	594.302	17.01	0.3259	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,300.06230	3,253.247	21.79	0.7537	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			423.56230	425.847	21.79	0.2463	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,696.41860	5,648.465	24.34	0.8758	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			199.91860	201.065	24.34	0.1242	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,685.71010	2,726.317	13.83	0.9332	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			72.21010	63.717	13.83	0.0668	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			692.00840	698.761	19.86	0.3795	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,998.50840	1,956.161	19.86	0.6205	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			689.76270	696.468	19.88	0.3784	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,006.26270	1,963.868	19.88	0.6216	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			694.26340	701.064	19.85	0.3805	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,990.76340	1,948.464	19.85	0.6195	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,012.75370	2,966.380	21.38	0.7212	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			499.95370	503.480	21.38	0.2788	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,250.87970	1,268.437	17.74	0.5940	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			913.67970	881.337	17.74	0.4060	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,350.26260	3,302.979	21.84	0.7479	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			942.61130	909.816	17.82	0.4135	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			447.46260	450.079	21.84	0.2521	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			369.00150	347.580	16.28	0.2231	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,906.20150	1,934.680	16.28	0.7769	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,317.26320	2,273.556	20.37	0.6513	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			644.46320	650.657	20.37	0.3487	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,229.81130	1,246.916	17.82	0.5865	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			560.23810	536.250	16.91	0.2976	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,611.13810	1,637.150	16.91	0.7024	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			601.20260	576.039	17.02	0.3024	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,656.40260	1,682.539	17.02	0.6976	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			641.75930	615.444	17.11	0.3062	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,705.05930	1,731.344	17.11	0.6938	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			942.15780	953.051	19.65	0.4398	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,892.65780	1,850.351	19.65	0.5602	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			947.55630	958.558	19.63	0.4418	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			1,878.05630	1,835.858	19.63	0.5582	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			944.85220	955.796	19.64	0.4408	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,885.35220	1,843.096	19.64	0.5592	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			682.66230	656.018	17.23	0.3098	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,753.96230	1,781.318	17.23	0.6902	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,792.07010	1,819.437	17.30	0.6867	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			720.17010	692.437	17.30	0.3133	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			761.82870	732.392	17.39	0.3156	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,847.42870	1,874.592	17.39	0.6844	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,276.72060	1,293.379	19.16	0.5175	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,602.42060	1,561.979	19.16	0.4825	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,273.33200	1,289.936	19.17	0.5164	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,609.03200	1,568.536	19.17	0.4836	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,280.11280	1,296.841	19.15	0.5186	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,595.81280	1,555.441	19.15	0.4814	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,749.89200	1,707.644	19.35	0.4901	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,310.29200	1,327.144	19.35	0.5099	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,419.57960	1,437.739	19.31	0.5245	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,749.27960	1,706.239	19.31	0.4755	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,416.20230	1,434.308	19.32	0.5235	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,755.90230	1,712.808	19.32	0.4765	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,422.95870	1,441.187	19.30	0.5255	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,742.65870	1,699.687	19.30	0.4745	0.00	0	0
Total \$ / R Option												4,883,612.50	15,000	8,550,405
Total \$ / R												871,269,108.90	77,194	9,549,730
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.92340		13.87660			0.0000	0.00	0	429
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.08280		14.03560			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.23310		14.18510			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.39610		14.34770			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.55260		14.50350			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	439
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			179,604.36690	174,893.071	23.28	0.9900	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			264.36690	233.071	23.28	0.0100	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			762.39290	692.865	21.15	0.0288	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			133,102.39290	128,352.865	21.15	0.9712	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			741.38980	673.273	21.18	0.0280	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			134,081.38980	129,333.273	21.18	0.9720	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			783.98410	713.046	21.12	0.0295	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			132,123.98410	127,373.046	21.12	0.9705	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			54,331.41410	55,801.186	17.02	0.5377	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			52,771.41410	49,521.186	17.02	0.4623	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			53,896.92010	55,351.539	17.04	0.5346	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			53,336.92010	50,071.539	17.04	0.4654	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	14.04	Call			53,465.42470	54,904.977	17.05	0.5316	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			53,905.42470	50,624.977	17.05	0.4684	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			67,673.87230	69,015.852	17.87	0.4995	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			85,163.87230	81,705.852	17.87	0.5005	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			67,307.35610	68,639.050	17.88	0.4974	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			85,797.35610	82,329.050	17.88	0.5026	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			66,942.86640	68,264.327	17.90	0.4954	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			86,432.86640	82,954.327	17.90	0.5046	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			80,305.88300	81,504.894	18.39	0.4839	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			114,535.88300	110,894.894	18.39	0.5161	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			79,968.91530	81,160.433	18.40	0.4824	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			115,198.91530	111,550.433	18.40	0.5176	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			79,633.49650	80,817.043	18.42	0.4808	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			115,863.49650	112,207.043	18.42	0.5192	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			127,988.87380	129,866.160	17.47	0.6157	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			80,638.87380	77,606.160	17.47	0.3843	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			128,897.68860	130,794.835	17.44	0.6188	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			79,547.68860	76,534.835	17.44	0.3812	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			128,442.68650	130,329.604	17.45	0.6172	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			80,092.68650	77,069.604	17.45	0.3828	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	439
£ / R	On	30/11/2018	Foreign Exchange Future			17.70900		17.79410		0.0000	159,381.00	9	13	
£ / R	On	14/12/2018	Foreign Exchange Future			17.74920		17.83450		0.0000	4,597,042.80	259	417,643	
£ / R	On	31/01/2019	Foreign Exchange Future			17.90000		17.98740		0.0000	71,600.00	4	27	
£ / R	On	18/03/2019	Foreign Exchange Future			18.04090		18.12820		0.0000	13,386,347.80	742	12,350	
£ / R	On	29/03/2019	Foreign Exchange Future			18.07440		18.16190		0.0000	0.00	0	24	
£ / R	On	14/06/2019	Foreign Exchange Future			18.31460		18.40290		0.0000	10,164,603.00	555	5,301	
£ / R	On	16/09/2019	Foreign Exchange Future			18.61440		18.70380		0.0000	19,824,336.00	1,065	10,960	
£ / R	On	13/12/2019	Foreign Exchange Future			18.90170		18.99200		0.0000	9,450,850.00	500	0	
£ / R	On	16/03/2020	Foreign Exchange Future			19.22860		19.31590		0.0000	9,614,300.00	500	0	
Total £ / R Future												67,268,460.60	3,634	446,318
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put		1,666.26230	1,751.046	30.66	0.9996	0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call		0.36230	0.046	30.66	0.0004	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,481.65830	1,562.820	21.48	0.9628	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		16.15830	12.020	21.48	0.0372	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		3,167.16070	3,252.122	28.97	0.9961	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		1.66070	1.322	28.97	0.0039	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		160.53810	122.626	17.37	0.2971	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		446.03810	493.427	17.37	0.7029	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		157.37520	119.936	17.38	0.2922	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		452.87520	500.736	17.38	0.7078	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		163.75070	125.365	17.36	0.3021	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	Put		439.25070	486.165	17.36	0.6979	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		1,036.51660	1,095.967	17.42	0.7334	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		233.91660	205.967	17.42	0.2666	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		312.94350	286.062	17.58	0.2781	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,374.74350	1,435.162	17.58	0.7219	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		595.20040	551.933	16.86	0.4574	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		149.59580	134.458	18.52	0.1478	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		733.50830	681.405	16.67	0.5282	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		605.30830	640.505	16.67	0.4718	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,368.45380	3,448.964	19.61	0.9384	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		56.65380	49.864	19.61	0.0616	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		591.09910	548.024	16.86	0.4551	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		2,043.54530	2,113.940	18.37	0.8332	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		171.74530	154.840	18.37	0.1668	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,201.39580	2,273.558	18.52	0.8522	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		767.00040	811.033	16.86	0.5426	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		772.89910	817.124	16.86	0.5449	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		599.32070	555.860	16.85	0.4597	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		761.12070	804.960	16.85	0.5403	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		669.40980	706.427	16.76	0.4842	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		741.30980	690.827	16.76	0.5158	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		831.14060	783.227	17.15	0.4715	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,058.24060	1,098.627	17.15	0.5285	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		827.11550	779.338	17.15	0.4698	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,064.21550	1,104.738	17.15	0.5302	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		835.18220	787.133	17.14	0.4731	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,052.28220	1,092.533	17.14	0.5269	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		1,125.39640	1,073.966	17.50	0.5047	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		1,231.59640	1,269.566	17.50	0.4953	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		1,121.21420	1,069.895	17.50	0.5033	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		1,237.41420	1,275.495	17.50	0.4967	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		1,117.04560	1,065.831	17.51	0.5020	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		1,243.24560	1,281.431	17.51	0.4980	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		1,024.63190	979.671	18.26	0.4223	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,982.63190	2,027.971	18.26	0.5777	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		1,021.49460	976.627	18.27	0.4213	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		1,989.49460	2,034.927	18.27	0.5787	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		1,018.36690	973.599	18.28	0.4203	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,996.36690	2,041.899	18.28	0.5797	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call		1,253.59000	1,203.767	18.74	0.4426	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put		2,227.69000	2,265.167	18.74	0.5574	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call		1,250.36500	1,200.621	18.74	0.4417	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put		2,234.46500	2,272.021	18.74	0.5583	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call		1,247.13970	1,197.474	18.75	0.4408	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put		2,241.23970	2,278.874	18.75	0.5592	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	4,200
Total £ / R												67,268,460.60	3,634	450,518
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12259		0.12245			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12504		0.12491			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12733		0.12720			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			346.97590	347.793	18.30	0.7123	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			101.87590	88.893	18.30	0.2877	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			34.86150	30.689	21.90	0.1116	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			789.76150	771.789	21.90	0.8884	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,250.24200	1,262.974	24.09	0.9826	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			5.14200	4.074	24.09	0.0174	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			903.87500	877.235	21.97	0.6554	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			413.27500	373.635	21.97	0.3446	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			459.73080	411.299	22.42	0.4001	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			969.13080	907.699	22.42	0.5999	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,602.41060	1,602.777	21.51	0.8727	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			111.81060	99.177	21.51	0.1273	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			647.75090	629.551	19.95	0.4733	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			927.55090	896.151	19.95	0.5267	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			375.49810	359.616	21.54	0.3026	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,655.29810	1,626.216	21.54	0.6974	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,099.31820	1,083.014	17.91	0.6966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			379.11820	349.614	17.91	0.3034	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	27/11/2018	Foreign Exchange Future			15.70910		15.63800			0.0000	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Future			15.71200		15.72930			0.0000	534,208.00	34	37
€ / R	On	14/12/2018	Foreign Exchange Future			15.75500		15.77250			0.0000	78,806,510.00	5,002	115,939
€ / R	On	21/12/2018	Foreign Exchange Future			15.77680		15.79430			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			15.82000		15.83880			0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Future			16.07340		16.09330			0.0000	0.00	0	37,049
€ / R	On	14/06/2019	Foreign Exchange Future			16.37310		16.39400			0.0000	0.00	0	4,675
€ / R	On	14/08/2019	Foreign Exchange Future			16.58810		16.60960			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.70430		16.72630			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.01390		17.03570			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.32990		17.34780			0.0000	0.00	0	0
Total € / R Future												79,340,718.00	5,036	166,750
€ / R	On	27/11/2018	Foreign Exchange Option	15.63	Put			0.00000	0.000	16.45	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/11/2018	Foreign Exchange Option	15.63	Call			0.00000	79.100	16.45	1.0000	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			1,311.54920	1,328.263	31.03	0.9980	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			0.84920	0.263	31.03	0.0020	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1.96500	1.382	23.00	0.0056	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,119.46500	2,136.382	23.00	0.9944	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1.93200	1.359	23.04	0.0055	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,129.43200	2,146.359	23.04	0.9945	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1.99860	1.406	22.95	0.0057	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,109.49860	2,126.405	22.95	0.9943	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			5,227.60340	5,245.028	35.43	0.9999	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.10340	0.028	35.43	0.0001	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			280.99800	275.853	15.36	0.5262	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			245.29800	222.653	15.36	0.4738	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			322.36000	319.335	15.12	0.5061	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			311.16000	289.335	15.12	0.4939	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			587.98930	589.002	15.82	0.4987	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,595.89790	3,611.673	21.06	0.9527	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			39.19790	35.073	21.06	0.0473	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			593.93280	594.983	15.84	0.5015	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			543.20070	524.393	15.86	0.4958	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			599.90070	600.993	15.86	0.5042	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			226.13710	213.333	17.97	0.2389	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,462.83710	1,469.933	17.97	0.7611	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			551.28930	532.402	15.82	0.5013	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			817.89500	797.839	15.15	0.6553	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			324.59500	324.439	15.15	0.3447	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			515.21380	514.964	15.62	0.4617	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			608.51380	588.364	15.62	0.5383	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			547.23280	528.383	15.84	0.4985	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			629.19080	612.235	17.03	0.4325	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,095.19080	1,099.135	17.03	0.5675	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			626.01140	609.072	17.05	0.4307	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,102.01140	1,105.972	17.05	0.5693	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			622.84880	605.932	17.06	0.4290	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,108.84880	1,112.831	17.06	0.5710	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			619.84610	624.547	15.96	0.3739	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,199.44610	1,182.647	15.96	0.6261	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,324.76190	3,336.089	20.61	0.8125	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			284.36190	274.189	20.61	0.1875	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,097.41770	1,080.883	16.23	0.5884	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			727.81770	732.783	16.23	0.4116	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			792.00890	776.670	17.22	0.4601	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,192.40890	1,198.570	17.22	0.5399	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			672.75330	659.340	18.13	0.3809	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,726.45330	1,735.040	18.13	0.6191	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			670.26250	656.867	18.14	0.3797	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,733.96250	1,742.567	18.14	0.6203	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			675.24930	661.818	18.12	0.3821	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,718.94930	1,727.518	18.12	0.6179	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,374.13190	2,383.843	19.16	0.7055	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			500.43190	488.143	19.16	0.2945	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,857.95440	1,868.089	18.19	0.5867	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			869.03990	857.348	18.17	0.4154	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,843.33990	1,853.448	18.17	0.5846	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			698.99820	705.468	16.05	0.3446	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,009.89010	4,025.163	21.27	0.7811	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			425.59010	419.063	21.27	0.2189	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			866.34560	854.663	18.18	0.4144	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,850.64560	1,860.763	18.18	0.5856	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			863.65440	851.989	18.19	0.4133	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,406.55300	3,387.175	15.71	0.9216	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			100.85300	103.275	15.71	0.0784	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,584.69820	1,569.368	16.05	0.6554	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,121.79310	2,127.285	18.48	0.5760	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,016.90980	1,004.511	18.49	0.4231	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,129.10980	2,134.611	18.49	0.5769	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,014.23510	1,001.855	18.50	0.4221	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,136.43510	2,141.955	18.50	0.5779	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,019.59310	1,007.185	18.48	0.4240	0.00	0	0
Total € / R Option												0.00	0	247,086
Total € / R												79,340,718.00	5,036	413,836
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.05620		10.05740			0.0000	83,888,820.40	8,342	19,696
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.18830		10.18940			0.0000	0.00	0	324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.31480		10.31570			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.45350		10.45450			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.58710		10.58770			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.73960		10.73840			0.0000	0.00	0	0
Total AU\$ / R Future												83,888,820.40	8,342	24,954
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,413.29580	1,414.266	22.18	0.9968	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.67780	0.452	22.25	0.0031	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,423.27780	1,424.252	22.25	0.9969	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.66030	0.439	22.32	0.0030	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,433.26030	1,434.239	22.32	0.9970	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			0.69580	0.466	22.18	0.0032	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			237.49290	231.783	13.54	0.4311	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			398.09290	393.483	13.54	0.5689	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			234.04560	228.352	13.57	0.4262	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			404.64560	400.052	13.57	0.5738	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			230.64470	224.968	13.59	0.4214	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			411.24470	406.668	13.59	0.5786	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			204.54310	199.961	15.00	0.2940	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			908.84310	905.161	15.00	0.7060	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			208.63190	204.004	14.96	0.2990	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			892.93190	889.204	14.96	0.7010	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			206.57530	201.970	14.98	0.2965	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			900.87530	897.170	14.98	0.7035	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			415.64210	409.680	14.50	0.4374	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			721.14210	716.180	14.50	0.5626	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			412.36890	406.414	14.52	0.4348	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			727.86890	722.914	14.52	0.5652	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			418.93750	412.972	14.49	0.4401	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			714.43750	709.471	14.49	0.5599	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			814.57340	808.867	14.78	0.5443	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			508.92810	502.622	14.79	0.4534	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			821.22810	815.522	14.79	0.5466	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			505.60090	499.300	14.81	0.4511	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			827.90090	822.200	14.81	0.5489	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			512.27340	505.967	14.78	0.4557	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			933.39690	926.641	15.25	0.5327	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			608.40170	602.846	15.27	0.4654	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			940.00170	933.246	15.27	0.5346	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			615.20660	609.657	15.24	0.4693	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			926.80660	920.057	15.24	0.5307	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			611.79690	606.242	15.25	0.4673	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												83,888,820.40	8,342	24,954
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.49090		10.50770			0.0000	0.00	0	700
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.63270		10.64980			0.0000	0.00	0	250
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.76210		10.77900			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.77800		10.79430			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.91600		10.93230			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.05050		11.06700			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			1,029.66710	1,012.658	20.65	0.9892	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.96710	1.758	20.65	0.0108	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,019.71710	1,002.706	20.54	0.9888	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.01710	1.806	20.54	0.0112	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,039.61860	1,022.612	20.77	0.9895	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.91860	1.712	20.77	0.0105	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			304.18740	289.090	14.28	0.4696	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			384.38740	386.389	14.28	0.5304	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			300.33310	285.328	14.31	0.4650	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	18/03/2019	Foreign Exchange Option	10.74	Put			390.53310	392.628	14.31	0.5350	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			308.08920	292.897	14.26	0.4742	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			378.28920	380.197	14.26	0.5258	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			463.03630	447.825	14.70	0.5087	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			484.03630	485.725	14.70	0.4913	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			458.96320	443.795	14.72	0.5054	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			489.96320	491.695	14.72	0.4946	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			467.30860	451.888	14.68	0.5121	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			478.30860	479.788	14.68	0.4879	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			390.02600	378.470	16.04	0.3797	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			975.72600	980.470	16.04	0.6203	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			387.36930	375.860	16.06	0.3776	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			983.06930	987.860	16.06	0.6224	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			384.73230	373.266	16.08	0.3754	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			990.43230	995.266	16.08	0.6246	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			489.70470	478.711	16.41	0.4021	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,097.40470	1,102.711	16.41	0.5979	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			486.93710	475.982	16.42	0.4003	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,104.63710	1,109.982	16.42	0.5997	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			492.48960	481.457	16.39	0.4040	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,090.18960	1,095.457	16.39	0.5960	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			589.48410	579.493	16.68	0.4206	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,212.48410	1,218.994	16.68	0.5794	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			586.61910	576.657	16.70	0.4189	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,219.61910	1,226.157	16.70	0.5811	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			592.36470	582.340	16.67	0.4222	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,205.36470	1,211.840	16.67	0.5778	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			131.39000		128.11000			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			13.94750		13.91290			0.0000	1,394,750.00	100	1,266
CHF / R	On	18/03/2019	Foreign Exchange Future			14.24520		14.21160			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.52520		14.49160			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.83500		14.80120			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.12500		15.09010			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.75180		15.70380			0.0000	0.00	0	0
Total CHF / R Future												1,394,750.00	100	1,416
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			721.22410	753.150	17.10	0.9319	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			18.32410	15.650	17.10	0.0681	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			712.01870	743.523	17.01	0.9302	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			19.11870	16.023	17.01	0.0698	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			730.45760	762.788	17.19	0.9336	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			17.55760	15.288	17.19	0.0664	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			409.56780	413.948	16.42	0.4492	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			667.96780	638.748	16.42	0.5508	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			406.14930	410.432	16.44	0.4463	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			674.54930	645.232	16.44	0.5537	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			413.01390	417.493	16.41	0.4522	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			661.41390	632.293	16.41	0.5478	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			638.52740	646.589	17.29	0.4817	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			876.92740	851.389	17.29	0.5183	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			634.95240	642.925	17.31	0.4797	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			883.35240	857.725	17.31	0.5203	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			642.12680	650.274	17.28	0.4838	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			870.52680	845.074	17.28	0.5162	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			653.20150	661.697	18.97	0.4033	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,542.00150	1,516.697	18.97	0.5967	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			650.62400	659.063	18.99	0.4020	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,549.42400	1,524.063	18.99	0.5980	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			655.79120	664.339	18.96	0.4047	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,534.59120	1,509.339	18.96	0.5953	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			835.59140	849.074	19.26	0.4319	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,695.49140	1,674.074	19.26	0.5681	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			832.86990	846.288	19.27	0.4307	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,702.76990	1,681.288	19.27	0.5693	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			830.15920	843.519	19.28	0.4296	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,710.05920	1,688.519	19.28	0.5704	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,039.78730	1,062.604	19.86	0.4498	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,965.98730	1,940.804	19.86	0.5502	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,037.06460	1,059.805	19.87	0.4488	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,973.26460	1,948.005	19.87	0.5512	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,042.52640	1,065.412	19.85	0.4508	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,958.72640	1,933.612	19.85	0.5492	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,394,750.00	100	1,416
CNH / R	On	14/12/2018	Foreign Exchange Future			2.00230		1.99870			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.02000		2.01680			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03850		2.03530			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			915.97860	949.824	16.03	0.9164	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			28.97860	26.824	16.03	0.0836	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			826.87620	858.937	15.89	0.8927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			39.87620	35.937	15.89	0.1073	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,007.66130	1,042.790	16.16	0.9358	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			20.66130	19.790	16.16	0.0642	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,151.33150	1,118.559	15.81	0.6357	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			392.88360	390.831	15.92	0.3452	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,224.88360	1,190.831	15.92	0.6548	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			447.52090	448.104	15.70	0.3841	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,079.52090	1,048.104	15.70	0.6159	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			419.33150	418.559	15.81	0.3643	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,208.29260	1,219.300	15.16	0.6240	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			655.29260	634.300	15.16	0.3760	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,155.23230	1,165.368	15.21	0.6066	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			702.23230	680.368	15.21	0.3934	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,263.19690	1,275.088	15.10	0.6414	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			610.19690	590.088	15.10	0.3586	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			2.11780		2.12030			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.16210		2.16480			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20370		2.20660			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24950		2.25230			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.37180		2.37300			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.42210		2.42290			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	140
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			163.02540	152.109	14.83	0.3340	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			397.30120	369.328	14.93	0.6095	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			194.30120	191.328	14.93	0.3905	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			539.21280	496.620	14.72	0.7200	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			136.21280	118.620	14.72	0.2800	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			466.02540	430.109	14.83	0.6660	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,356.86290	1,365.225	16.04	0.6759	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			458.79330	438.863	15.83	0.3587	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,210.79330	1,217.863	15.83	0.6413	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			430.90680	411.626	15.93	0.3410	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,282.90680	1,290.626	15.93	0.6590	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			404.86290	386.225	16.04	0.3241	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,287.35950	1,260.808	15.12	0.6090	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			721.35950	723.808	15.12	0.3910	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,235.08890	1,208.791	15.17	0.5928	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			769.08890	771.791	15.17	0.4072	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,341.33680	1,314.550	15.06	0.6253	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			675.33680	677.549	15.06	0.3747	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			849.68110	827.848	16.74	0.3817	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,126.68110	2,132.848	16.74	0.6183	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			823.26740	801.768	16.82	0.3720	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,200.26740	2,206.768	16.82	0.6280	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			797.74530	776.580	16.90	0.3624	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,274.74530	2,281.580	16.90	0.6376	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,101.59140	1,084.501	17.69	0.3947	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,671.59140	2,666.501	17.69	0.6053	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,075.63570	1,058.704	17.76	0.3871	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,745.63570	2,740.705	17.76	0.6129	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,050.37610	1,033.597	17.83	0.3795	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,820.37610	2,815.597	17.83	0.6205	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,085.79200	3,077.765	18.13	0.5945	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,288.52110	1,272.594	18.19	0.3989	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,159.52110	3,151.594	18.19	0.6011	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,262.86320	1,247.037	18.25	0.3924	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,233.86320	3,226.037	18.25	0.6076	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,314.79200	1,298.765	18.13	0.4055	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			1.77930		1.77450			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.80380		1.79880			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82580		1.82070			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			2,145.98300	2,193.607	21.81	0.9976	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			0.98300	0.607	21.81	0.0024	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,046.61010	2,094.069	22.07	0.9960	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			1.61010	1.069	22.07	0.0040	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,947.56050	1,994.810	22.34	0.9936	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			2.56050	1.810	22.34	0.0064	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			725.72870	741.085	16.95	0.5513	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			637.72870	603.085	16.95	0.4487	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			681.15320	695.077	17.06	0.5277	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			693.15320	657.077	17.06	0.4723	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			772.69690	789.546	16.84	0.5751	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			584.69690	551.546	16.84	0.4249	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,238.61440	1,256.703	16.85	0.6395	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			631.61440	598.703	16.85	0.3605	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,186.46250	1,204.228	16.96	0.6219	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			679.46250	646.228	16.96	0.3781	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,292.67680	1,311.142	16.74	0.6572	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			585.67680	553.142	16.74	0.3428	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.13530		0.13510			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13420		0.13470			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13310		0.13420			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62270		1.62300			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64840		1.64890			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67250		1.67310			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			9.45000		9.43370			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.57370		9.55640			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.69260		9.67480			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.82170		9.80440			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.30590		10.28260			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.44110		10.42290			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			509.99890	526.055	15.67	0.9545	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			6.29890	6.055	15.67	0.0455	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			500.25040	516.316	15.55	0.9525	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			6.55040	6.316	15.55	0.0475	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			519.75920	535.807	15.79	0.9565	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			6.05920	5.807	15.79	0.0435	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			295.32700	298.697	13.15	0.5396	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			268.92700	254.997	13.15	0.4604	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			290.53980	293.772	13.16	0.5338	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			274.13980	260.072	13.16	0.4662	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			300.16900	303.681	13.14	0.5453	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			263.76900	249.981	13.14	0.4547	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			305.80830	307.444	14.24	0.4333	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			551.00830	534.844	14.24	0.5667	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			302.53150	304.126	14.26	0.4297	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			557.73150	541.526	14.26	0.5703	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			309.11940	310.797	14.22	0.4369	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			544.31940	528.197	14.22	0.5631	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			497.89090	500.684	14.52	0.5202	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			533.49090	518.984	14.52	0.4798	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			493.87450	496.598	14.53	0.5172	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			539.47450	524.898	14.53	0.4828	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			489.88540	492.543	14.55	0.5141	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			545.48540	530.843	14.55	0.4859	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			626.98680	631.714	15.54	0.5209	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			694.38680	675.814	15.54	0.4791	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			623.17630	627.837	15.56	0.5186	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			700.57630	681.937	15.56	0.4814	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			630.82140	635.615	15.52	0.5233	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			688.22140	669.715	15.52	0.4767	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			726.38540	728.447	16.11	0.5203	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			823.48540	807.347	16.11	0.4797	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			722.61300	724.636	16.12	0.5183	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			829.71300	813.536	16.12	0.4817	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			730.18300	732.274	16.09	0.5223	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			817.28300	801.174	16.09	0.4777	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			1.31850		1.31320			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32600		1.32080			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33180		1.32650			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			532.00000	585.000		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			432.00000	485.000		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			632.00000	685.000		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			192.00000	140.000		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			292.00000	240.000		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			92.00000	40.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			65.00000	118.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			35.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			165.00000	218.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.27480		1.28520			0.0000	6,374.00	5	250
Total QUANTO £/\$ Future									6,374.00	5	250
Total QUANTO £/\$									6,374.00	5	250
QUANTO €On 14/12/2018 Foreign Exchange Future			1.13160		1.13660			0.0000	0.00	0	50
QUANTO €On 18/03/2019 Foreign Exchange Future			1.14140		1.14660			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.15040		1.15570			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	50
Total QUANTO € / \$									0.00	0	50
R / ¥EN On 14/12/2018 Foreign Exchange Future			8.15730	0.12224	8.16650			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		0.12224	3,852.49470	3,728.745	21.29	0.8269	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12224	387.49470	355.745	21.29	0.1731	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12224	3,768.72530	3,644.636	21.22	0.8204	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12224	403.72530	371.636	21.22	0.1796	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12224	3,936.83980	3,813.452	21.35	0.8333	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12224	371.83980	340.452	21.35	0.1667	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			10.11340		10.10390			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.25430		10.24410			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.39020		10.37950			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			738.31000	747.366	18.35	0.9743	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			4.41000	3.966	18.35	0.0257	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			728.44380	737.495	18.23	0.9734	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			4.54380	4.095	18.23	0.0266	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			748.18110	757.243	18.47	0.9751	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			4.28110	3.843	18.47	0.0249	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			296.02400	295.087	14.85	0.4758	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			391.92400	380.787	14.85	0.5242	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			292.19160	291.204	14.87	0.4712	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			398.09160	386.904	14.87	0.5288	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			299.90130	299.014	14.82	0.4804	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			385.80130	374.714	14.82	0.5196	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			657.11630	659.241	14.55	0.6591	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
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			277.61630	269.040	14.55	0.3409	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			651.39770	653.453	14.56	0.6556	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			281.89770	273.253	14.56	0.3444	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			662.87310	665.066	14.54	0.6626	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			273.37310	264.866	14.54	0.3374	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			2.62600		2.63110			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.52120		2.52830			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.43200		2.44180			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			2.15840	2.014	30.06	0.0311	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			341.05840	346.014	30.06	0.9689	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			2.00490	1.865	30.34	0.0288	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			350.90490	355.865	30.34	0.9712	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			2.32620	2.178	29.78	0.0336	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			331.22620	336.178	29.78	0.9664	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			49.54880	46.334	20.93	0.2743	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			241.24880	245.134	20.93	0.7257	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			47.40890	44.290	20.99	0.2645	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			249.10890	253.090	20.99	0.7355	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			45.35560	42.332	21.05	0.2550	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			257.05560	261.132	21.05	0.7450	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.79570	4.385	25.03	0.0272	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,092.99570	1,102.385	25.03	0.9728	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.61070	4.213	25.03	0.0262	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,102.81070	1,112.213	25.03	0.9738	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.98770	4.563	25.03	0.0282	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,083.18770	1,092.563	25.03	0.9718	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												1 098 284 619.40	79,311	1,659,913
Total Options												4 883 612.50	15,000	8,801,691
Grand Total:												1,103,168,231.90	94,311	10,461,604