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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/12/2018 Foreign Exchange Future			13.68830		13.78360			0.0000	0.00	0	0
\$ / R On 05/12/2018 Foreign Exchange Future			13.68960		13.78360			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			13.68970		13.78530			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			13.69130		13.78690			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			13.69770		13.79340			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			13.69930		13.79500			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			13.70240		13.79830			0.0000	756,687,635.20	55,223	707,112
\$ / R On 20/12/2018 Foreign Exchange Future			13.71190		13.80820			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			13.71350		13.80980			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			13.72920		13.82630			0.0000	2,636,006.40	192	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			13.73240		13.82960			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			13.73390		13.83130			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			13.74030		13.83790			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			13.75350		13.85130			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			13.75520		13.85300			0.0000	0.00	0	20
\$ / R On 18/01/2019 Foreign Exchange Future			13.75850		13.85630			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			13.77010		13.86800			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.77840		13.87640			0.0000	0.00	0	55
\$ / R On 31/01/2019 Foreign Exchange Future			13.78010		13.87800			0.0000	0.00	0	1,249
\$ / R On 13/02/2019 Foreign Exchange Future			13.80190		13.90010			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.80530		13.90360			0.0000	0.00	0	6

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2019	Foreign Exchange Future			13.82210		13.92070			0.0000	0.00	0	15
\$ / R	On	28/02/2019	Foreign Exchange Future			13.82720		13.92580			0.0000	0.00	0	4,705
\$ / R	On	05/03/2019	Foreign Exchange Future			13.83570		13.93440			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			13.85780		13.95700			0.0000	156,579,282.20	11,299	72,070
\$ / R	On	27/03/2019	Foreign Exchange Future			13.87310		13.97260			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			13.87650		13.97610			0.0000	180,394.50	13	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			13.88330		13.98300			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			13.88840		13.98820			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			13.92410		14.02470			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			13.93100		14.03160			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			13.98370		14.08540			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			13.98880		14.09060			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.00760		14.10970			0.0000	56,030.40	4	18,736
\$ / R	On	20/06/2019	Foreign Exchange Future			14.01790		14.12010			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.03160		14.13400			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.03670		14.13920			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.04010		14.14270			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.08810		14.19130			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.08980		14.19300			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.11030		14.21380			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.13940		14.24330			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.14460		14.24850			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.14970		14.25370			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.16870		14.27310			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.19290		14.29770			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.19640		14.30130			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.24660		14.35230			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.29670		14.40330			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.30190		14.40860			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.32200		14.42910			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.35530		14.46310			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.35910		14.46690			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.41290		14.52170			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.47040		14.58020			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.49630		14.60670			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.52790		14.63880			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.57790		14.68980			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.64100		14.75400			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.65960		14.77290			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.74490		14.85980			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.83390		14.95050			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>916,139,348.70</b>	<b>66,731</b>	<b>933,300</b>
\$ / R	On	03/12/2018	Foreign Exchange Option	13.90	Put			141.64630	211.700	17.73	1.0000	0.00	0	0
\$ / R	On	03/12/2018	Foreign Exchange Option	13.90	Call			25.24630	0.000	17.73	0.0000	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,666.53520	1,760.418	45.20	0.9998	0.00	0	23,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			0.13520	0.018	45.20	0.0002	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			70.56950	26.764	19.66	0.1986	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			185.26950	237.064	19.66	0.8014	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			1.32990	0.119	30.48	0.0011	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			1,116.02990	1,210.419	30.48	0.9989	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			12.02830	3.258	24.96	0.0277	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			526.72830	613.558	24.96	0.9723	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			134.02270	60.794	17.67	0.3950	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			98.72270	121.094	17.67	0.6050	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,515.13320	1,610.337	35.85	0.9997	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			0.43320	0.037	35.85	0.0003	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			325.04630	393.977	20.83	0.8925	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			41.94630	15.277	20.83	0.1075	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			867.07950	959.824	27.05	0.9912	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			6.72070	2.082	25.44	0.0161	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			3.97950	1.124	27.05	0.0088	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Call			325.08550	228.926	18.88	0.7648	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Put			38.18550	37.626	18.88	0.2352	0.00	0	25,000
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			147.30440	73.136	17.41	0.4107	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			110.40440	131.836	17.41	0.5893	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			719.82070	810.782	25.44	0.9839	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,288.92350	1,383.176	25.30	0.9946	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			2.32350	0.876	25.30	0.0054	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			94.20930	106.084	15.92	0.4365	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			237.60930	153.784	15.92	0.5635	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,897.05790	1,992.419	28.73	0.9992	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			0.45790	0.119	28.73	0.0008	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			125.78540	69.112	16.59	0.3202	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			192.38540	231.412	16.59	0.6798	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			1,099.77100	1,192.557	23.02	0.9889	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			4.77100	1.857	23.02	0.0111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			612.91040	521.328	16.88	0.9014	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,098.86160	1,190.479	22.03	0.9844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			7.16160	2.879	22.03	0.0156	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,419.67190	1,322.954	21.80	0.9965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			1.37190	0.554	21.80	0.0035	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			270.83840	315.167	16.94	0.7239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			119.13840	67.567	16.94	0.2761	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			179.10610	209.806	16.40	0.5929	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			177.40610	112.206	16.40	0.4071	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			305.36560	354.143	17.12	0.7606	0.00	0	53,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			103.66560	56.543	17.12	0.2394	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			19.30290	24.329	16.80	0.1218	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			567.60290	476.729	16.80	0.8782	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,206.91080	1,299.773	22.81	0.9882	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			5.21080	2.173	22.81	0.0118	0.00	0	101,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			63.16570	73.717	16.38	0.2954	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			361.46570	276.117	16.38	0.7046	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			1,049.98860	1,140.888	21.68	0.9822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			8.28860	3.288	21.68	0.0178	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,170.70120	1,073.826	19.95	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			2.40120	1.426	19.95	0.0089	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			1,898.56380	1,802.507	25.44	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.26380	0.107	25.44	0.0007	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			706.30100	613.523	17.05	0.9375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			8.00100	11.123	17.05	0.0625	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,048.45860	1,952.466	26.58	0.9996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.15860	0.066	26.58	0.0004	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			402.98090	462.543	17.58	0.8392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			71.28090	34.943	17.58	0.1608	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,798.67090	1,702.549	24.68	0.9991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.37090	0.149	24.68	0.0009	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,051.47160	954.683	19.06	0.9859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			3.17160	2.283	19.06	0.0141	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			818.59210	904.089	19.97	0.9651	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			16.89210	6.490	19.97	0.0349	25,958.00	4,000	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			828.09440	913.900	20.04	0.9661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			16.39440	6.300	20.04	0.0339	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			669.26980	748.208	18.84	0.9437	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			27.56980	10.608	18.84	0.0563	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			594.66160	503.353	16.85	0.8925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			16.36160	20.953	16.85	0.1075	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			837.61150	923.716	20.12	0.9670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			15.91150	6.116	20.12	0.0330	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			962.50610	1,051.808	21.04	0.9772	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			10.80610	4.208	21.04	0.0228	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,355.10770	1,449.032	23.72	0.9922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			3.40770	1.432	23.72	0.0078	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,872.77910	1,967.956	26.58	0.9980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			1.07910	0.356	26.58	0.0020	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,778.69720	1,682.559	24.53	0.9990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.39720	0.159	24.53	0.0010	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,902.71810	1,997.931	26.75	0.9982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			1.01810	0.331	26.75	0.0018	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			168.89530	197.254	16.33	0.5734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			187.19530	119.654	16.33	0.4266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,698.82240	1,602.608	23.92	0.9987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.52240	0.208	23.92	0.0013	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,120.99080	1,024.133	19.58	0.9892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			2.69080	1.733	19.58	0.0108	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			182.25650	115.882	16.36	0.4168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			173.95650	203.482	16.36	0.5832	0.00	0	10,000

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\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			399.42680	312.607	16.46	0.7469	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			51.12680	60.207	16.46	0.2531	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,683.28740	1,778.177	25.53	0.9968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			1.58740	0.577	25.53	0.0032	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,703.22200	1,798.147	25.64	0.9970	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			1.52200	0.547	25.64	0.0030	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			570.60140	643.587	18.30	0.9183	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			38.90140	15.987	18.30	0.0817	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,599.03670	1,502.693	23.16	0.9982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.73670	0.293	23.16	0.0018	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			229.95380	153.407	16.04	0.5081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			131.65380	151.007	16.04	0.4919	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,216.76350	1,309.719	22.88	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			5.06350	2.119	22.88	0.0115	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,549.17520	1,452.748	22.78	0.9978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			0.87520	0.348	22.78	0.0022	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			224.29320	148.830	16.08	0.4976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			135.99320	156.430	16.08	0.5024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,202.29170	2,297.766	28.40	0.9991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			0.59170	0.166	28.40	0.0009	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			853.55940	757.514	17.59	0.9689	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			5.25940	5.114	17.59	0.0311	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			588.25890	662.352	18.37	0.9239	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			36.55890	14.752	18.37	0.0761	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			914.23440	1,002.447	20.68	0.9738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			12.53440	4.847	20.68	0.0262	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			1,011.02260	1,101.264	21.39	0.9801	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			9.32260	3.664	21.39	0.0199	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			77.83420	39.132	17.48	0.1768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			379.53420	436.732	17.48	0.8232	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			614.99260	690.668	18.48	0.9317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			33.29260	13.068	18.48	0.0683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			49.74440	21.970	18.02	0.1080	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			501.44440	569.570	18.02	0.8920	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			202.55370	131.555	16.22	0.4566	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			154.25370	179.155	16.22	0.5434	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			291.44570	209.848	16.21	0.6105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			93.14570	107.448	16.21	0.3895	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			2,112.39120	2,207.802	27.90	0.9989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			0.69120	0.202	27.90	0.0011	0.00	0	1,406
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			65.22480	31.166	17.69	0.1459	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			426.92480	488.766	17.69	0.8541	16,911,300.14	34,600	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,663.35620	1,758.208	25.42	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			1.65620	0.608	25.42	0.0033	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,792.96490	1,888.035	26.14	0.9976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			1.26490	0.435	26.14	0.0024	0.00	0	31,047

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			506.12100	416.406	16.68	0.8394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			27.82100	34.006	16.68	0.1606	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			67.19010	32.381	17.66	0.1507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			418.89010	479.981	17.66	0.8493	0.00	0	115,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,761.95640	2,857.677	32.22	0.9996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			0.25640	0.077	32.22	0.0004	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			2,342.17020	2,437.723	29.17	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			0.47020	0.123	29.17	0.0007	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			2,052.46930	2,147.832	27.57	0.9987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			0.76930	0.232	27.57	0.0013	4,015.33	17,300	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,305.62100	1,399.257	23.44	0.9910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			3.92100	1.657	23.44	0.0090	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,812.91500	1,908.013	26.25	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			1.21500	0.413	26.25	0.0023	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			57.87130	26.711	17.84	0.1279	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			459.57130	524.311	17.84	0.8721	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,713.19050	1,808.133	25.70	0.9971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			1.49050	0.533	25.70	0.0029	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			2.96640	1.240	23.99	0.0068	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,404.66640	1,498.840	23.99	0.9932	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			13.70550	5.284	20.47	0.0286	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			885.40550	972.884	20.47	0.9714	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			497.54660	408.016	16.66	0.8332	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			29.24660	35.616	16.66	0.1668	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,932.66120	2,027.908	26.91	0.9983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			0.96120	0.308	26.91	0.0017	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			51.28080	22.851	17.98	0.1117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			492.98080	560.451	17.98	0.8883	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,573.71300	1,668.373	24.93	0.9958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			2.01300	0.773	24.93	0.0042	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			755.22760	660.801	17.13	0.9510	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			6.92760	8.401	17.13	0.0490	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			22.79530	8.793	19.26	0.0470	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			724.49530	806.393	19.26	0.9530	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			3,201.86590	3,297.725	37.60	0.9995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			0.16590	0.125	37.60	0.0005	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			241.54320	163.872	16.07	0.5289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			123.24320	141.472	16.07	0.4711	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			73.40860	36.291	17.55	0.1660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			395.10860	453.891	17.55	0.8340	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			3,001.89950	3,097.701	35.15	0.9995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			0.19950	0.101	35.15	0.0005	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,442.10240	2,537.700	29.72	0.9995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			0.40240	0.100	29.72	0.0005	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			2,312.19330	2,407.731	29.00	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			0.49330	0.131	29.00	0.0007	0.00	0	38,250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,402.12790	2,497.709	29.50	0.9994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			0.42790	0.109	29.50	0.0006	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			2.63970	1.077	24.27	0.0059	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,454.33970	1,548.677	24.27	0.9941	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			11.13090	4.328	20.97	0.0234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			952.83090	1,041.928	20.97	0.9766	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			2.35420	0.936	24.54	0.0051	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,504.05420	1,598.536	24.54	0.9949	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			6.95610	2.805	22.10	0.0152	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			1,108.65610	1,200.405	22.10	0.9848	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			0.78340	0.238	27.52	0.0013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			2,042.48340	2,137.838	27.52	0.9987	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			136.50060	80.391	16.76	0.3165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			238.20060	277.991	16.76	0.6835	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			22.12130	8.525	19.33	0.0456	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			733.82130	816.125	19.33	0.9544	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			32.26650	12.549	18.52	0.0659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			623.96650	700.149	18.52	0.9341	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			1,059.74930	1,150.801	21.75	0.9826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			8.04930	3.201	21.75	0.0174	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			632.96980	709.649	18.55	0.9364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			31.26980	12.049	18.55	0.0636	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			42.67970	18.024	18.20	0.0908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			544.37970	615.624	18.20	0.9092	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,701.97720	2,797.672	31.49	0.9996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			0.27720	0.072	31.49	0.0004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			1,030.49000	1,121.070	21.53	0.9812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			8.79000	3.470	21.53	0.0188	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,802.93960	1,898.024	26.19	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			1.23960	0.424	26.19	0.0023	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			4.14890	1.757	23.33	0.0095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,285.84890	1,379.357	23.33	0.9905	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			4.03330	1.706	23.39	0.0092	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,295.73330	1,389.306	23.39	0.9908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			4.26800	1.810	23.28	0.0098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,275.96800	1,369.410	23.28	0.9902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			843.70240	747.728	17.51	0.9677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			5.40240	5.328	17.51	0.0323	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,152.34460	2,247.785	28.12	0.9990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			0.64460	0.185	28.12	0.0010	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			1.80920	0.867	20.91	0.0054	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,300.10920	1,203.267	20.91	0.9946	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,158.40940	2,062.447	27.42	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.10940	0.047	27.42	0.0003	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,441.83650	3,537.757	40.53	0.9994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.13650	0.157	40.53	0.0006	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			6.02390	6.283	17.22	0.0379	108,694.17	17,300	72,280
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			804.32390	708.683	17.22	0.9621	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			14.61040	18.928	16.88	0.0986	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			65.60430	38.167	17.91	0.1430	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			557.40430	626.267	17.91	0.8570	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			169.48200	115.172	16.40	0.3567	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			261.28200	303.272	16.40	0.6433	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			141.33500	93.126	16.70	0.3018	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			313.13500	361.226	16.70	0.6982	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,496.54690	1,590.537	21.98	0.9889	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			4.74690	2.437	21.98	0.0111	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			13.48160	6.605	20.11	0.0292	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			1,105.28160	1,194.705	20.11	0.9708	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			23.95600	26.831	14.80	0.1194	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			633.75600	540.331	14.80	0.8806	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			962.51620	1,048.155	19.47	0.9519	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			22.31620	11.655	19.47	0.0481	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			548.00350	456.920	14.98	0.8257	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			38.20350	43.420	14.98	0.1743	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			878.57060	961.643	19.17	0.9390	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			28.37060	15.143	19.17	0.0610	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			237.36310	272.480	15.48	0.5393	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			263.66310	201.680	15.48	0.4607	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			849.46210	751.300	14.60	0.9147	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			23.16210	22.100	14.60	0.0853	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			514.65080	576.578	16.91	0.7663	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			120.95080	85.778	16.91	0.2337	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			114.18210	80.537	17.01	0.2216	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			537.88210	601.337	17.01	0.7784	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,754.87820	3,851.818	31.81	0.9971	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			1.17820	1.018	31.81	0.0029	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,104.72360	3,201.603	26.82	0.9973	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			1.02360	0.803	26.82	0.0027	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			27.03430	16.033	18.94	0.0537	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			1,160.73430	1,246.834	18.94	0.9463	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			18.93530	18.748	15.03	0.0704	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			948.53530	851.148	15.03	0.9296	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			624.55910	691.244	17.31	0.8008	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			105.85910	75.144	17.31	0.1992	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			407.81790	330.492	15.10	0.6159	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			146.51790	166.592	15.10	0.3841	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			321.79730	366.017	15.93	0.6111	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			223.09730	169.917	15.93	0.3889	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			185.75450	210.398	15.22	0.4290	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			383.65450	310.698	15.22	0.5710	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			884.09640	960.058	18.14	0.8672	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	07/01/2019	Foreign Exchange Option	14.65	Call			71.99640	50.358	18.14	0.1328	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			459.44060	513.891	16.54	0.6937	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			177.34060	134.191	16.54	0.3063	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			532.23700	588.300	16.96	0.6941	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			193.53700	151.800	16.96	0.3059	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			757.50930	824.740	17.85	0.7874	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			130.50930	99.940	17.85	0.2126	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			16.28110	18.067	15.04	0.0565	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,212.58110	1,116.567	15.04	0.9435	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			443.26620	490.057	16.62	0.5996	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			291.26620	240.157	16.62	0.4004	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			54.71230	59.794	14.82	0.1403	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			981.11230	888.194	14.82	0.8597	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,111.82930	1,186.505	18.80	0.8387	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			108.22930	84.905	18.80	0.1613	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,645.03100	1,728.960	19.95	0.9196	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			53.03100	39.060	19.95	0.0804	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			706.72760	766.827	17.58	0.7149	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			204.72760	166.927	17.58	0.2851	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			254.09310	209.659	17.10	0.3438	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			576.09310	629.559	17.10	0.6562	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			36.15440	38.585	14.69	0.0981	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,124.15440	1,028.685	14.69	0.9019	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			239.34110	196.818	17.23	0.3266	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			611.34110	666.718	17.23	0.6734	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,333.74840	1,413.325	19.40	0.8768	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			81.74840	63.425	19.40	0.1232	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			942.31940	850.756	14.93	0.8416	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			64.31940	70.656	14.93	0.1584	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,315.61130	1,392.349	19.33	0.8424	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			115.71130	94.249	19.33	0.1576	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			711.77820	769.116	17.59	0.6733	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			265.37820	224.416	17.59	0.3267	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			537.61650	584.558	16.86	0.5712	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			388.31650	336.658	16.86	0.4288	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,030.80070	941.364	15.26	0.8066	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			105.00070	114.164	15.26	0.1934	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,473.61070	1,551.274	19.64	0.8382	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			129.41070	108.474	19.64	0.1618	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			855.88520	917.241	17.97	0.6962	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			261.68520	224.442	17.97	0.3038	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			74.29470	80.438	15.17	0.1473	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,170.09470	1,077.638	15.17	0.8527	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			353.92870	306.647	17.21	0.3918	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			628.12870	679.447	17.21	0.6082	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,796.21030	1,878.773	20.32	0.8822	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	28/02/2019	Foreign Exchange Option	15.63	Call		92.01030	75.973	20.32	0.1178	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		337.66550	292.050	17.33	0.3769	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		661.86550	714.850	17.33	0.6231	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		767.82540	824.261	17.66	0.6550	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		312.22540	269.961	17.66	0.3450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,174.09170	2,074.879	16.79	0.9663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		17.09170	17.079	16.79	0.0337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,922.46430	1,822.965	16.07	0.9510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		25.46430	25.165	16.07	0.0490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,467.70310	2,368.691	17.63	0.9783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		10.70310	10.891	17.63	0.0217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,628.77200	3,529.505	20.74	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		1.77200	1.705	20.74	0.0035	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		471.23900	415.935	16.96	0.4578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		564.23900	608.135	16.96	0.5422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		852.25600	909.416	17.90	0.6589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		329.25600	287.216	17.90	0.3411	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,279.17190	1,185.810	15.19	0.8540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		82.17190	88.010	15.19	0.1460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		265.76400	288.813	15.91	0.3472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		772.76400	696.613	15.91	0.6528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,223.99040	1,292.827	18.94	0.7588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		220.99040	190.627	18.94	0.2412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,424.68990	1,498.207	19.46	0.7977	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		181.68990	156.007	19.46	0.2023	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,232.57490	2,133.412	16.96	0.9692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		15.57490	15.612	16.96	0.0308	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,641.02030	1,718.059	19.93	0.8325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		148.02030	125.859	19.93	0.1675	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		725.71870	777.567	17.51	0.6131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		382.71870	335.367	17.51	0.3869	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		606.05470	539.126	16.37	0.5528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		399.05470	431.326	16.37	0.4472	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,534.10300	1,434.786	15.00	0.9117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		47.10300	46.986	15.00	0.0883	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		552.59560	489.368	16.54	0.5170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		455.59560	491.568	16.54	0.4830	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		766.70480	690.846	15.92	0.6494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		269.70480	293.046	15.92	0.3506	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		534.14310	472.963	16.63	0.5042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		477.14310	515.163	16.63	0.4958	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,399.15860	1,472.130	19.39	0.7932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		186.15860	159.930	19.39	0.2068	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,720.24350	1,798.681	20.09	0.8436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		137.24350	116.481	20.09	0.1564	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		340.45430	297.267	17.82	0.3509	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		823.45430	879.467	17.82	0.6491	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,085.57070	996.154	15.35	0.7932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		128.57070	138.354	15.35	0.2068	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,496.96790	1,399.328	15.03	0.9048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		49.96790	51.528	15.03	0.0952	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		491.12950	434.174	16.85	0.4730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		534.12950	576.374	16.85	0.5270	0.00	0	22,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		389.16710	341.199	17.47	0.3922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		712.16710	763.399	17.47	0.6078	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,164.45690	3,255.801	22.80	0.9503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		41.45690	33.601	22.80	0.0497	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,649.77850	1,726.978	19.94	0.8338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		146.77850	124.778	19.94	0.1662	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,174.17870	3,265.548	22.82	0.9507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		41.17870	33.348	22.82	0.0493	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,164.38720	1,073.173	15.28	0.8199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		107.38720	115.373	15.28	0.1801	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		2,035.67300	2,118.793	20.72	0.8802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		102.67300	86.593	20.72	0.1198	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,574.53260	3,666.849	23.52	0.9630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		31.53260	24.649	23.52	0.0370	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		315.77660	275.140	18.01	0.3293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		888.77660	947.340	18.01	0.6707	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,827.15540	1,907.329	20.30	0.8573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		124.15540	105.129	20.30	0.1427	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,701.38620	2,791.014	21.99	0.9294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		58.38620	48.814	21.99	0.0706	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		248.05250	214.622	18.64	0.2671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		1,111.05250	1,176.822	18.64	0.7329	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,257.49620	2,343.211	21.15	0.9001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		84.49620	71.011	21.15	0.0999	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,148.40490	1,057.532	15.29	0.8147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		111.40490	119.732	15.29	0.1853	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		367.06130	321.222	17.62	0.3737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		760.06130	813.422	17.62	0.6263	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,136.85900	2,221.223	20.91	0.8898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		93.85900	79.023	20.91	0.1102	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		994.74780	907.778	15.42	0.7589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		157.74780	169.978	15.42	0.2411	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		307.96060	268.140	18.08	0.3223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		910.96060	970.340	18.08	0.6777	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		828.86880	750.131	15.77	0.6826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		231.86880	252.331	15.77	0.3174	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		901.26110	819.527	15.60	0.7184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		194.26110	211.727	15.60	0.2816	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		323.79640	282.321	17.95	0.3363	0.00	0	224,707

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			866.79640	924.521	17.95	0.6637	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			631.69430	563.183	16.29	0.5694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			374.69430	405.383	16.29	0.4306	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			246.00870	212.805	18.66	0.2652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,119.00870	1,185.006	18.66	0.7348	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,962.65100	2,044.798	20.57	0.8727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			109.65100	92.598	20.57	0.1273	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			265.06750	229.772	18.47	0.2831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,048.06750	1,111.972	18.47	0.7169	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			243.98000	211.005	18.68	0.2633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,126.98000	1,193.205	18.68	0.7367	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,492.26980	2,580.238	21.60	0.9171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			69.26980	58.038	21.60	0.0829	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,106.17560	3,197.369	22.70	0.9481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			43.17560	35.169	22.70	0.0519	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,183.90280	3,275.298	22.84	0.9510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			40.90280	33.098	22.84	0.0490	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			642.18650	573.046	16.26	0.5760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			365.18650	395.246	16.26	0.4240	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			475.15470	419.523	16.94	0.4608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			558.15470	601.723	16.94	0.5392	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,066.33210	4,159.615	24.36	0.9736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			23.33210	17.415	24.36	0.0264	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			586.15120	520.496	16.43	0.5397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			419.15120	452.696	16.43	0.4603	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			193.87590	166.710	19.29	0.2145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,356.87590	1,428.910	19.29	0.7855	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			183.16780	157.304	19.44	0.2037	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,416.16780	1,489.504	19.44	0.7963	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,310.51560	3,402.225	23.06	0.9554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			37.51560	30.025	23.06	0.0446	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,047.98360	3,139.021	22.60	0.9458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			44.98360	36.821	22.60	0.0542	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			192.30600	165.330	19.31	0.2129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,365.30600	1,437.530	19.31	0.7871	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,459.47280	4,553.285	24.36	0.9823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			16.47280	11.085	24.36	0.0177	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,682.29040	2,771.780	21.96	0.9284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			59.29040	49.580	21.96	0.0716	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			206.95510	178.229	19.11	0.2274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,289.95510	1,360.429	19.11	0.7726	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,057.67610	3,148.739	22.62	0.9462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			44.67610	36.539	22.62	0.0538	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			713.73820	640.574	16.06	0.6194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			306.73820	332.774	16.06	0.3806	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,047.21610	958.781	15.38	0.7792	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	13.05	Put			140.21610	150.981	15.38	0.2208	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			621.33820	553.458	16.32	0.5627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			384.33820	415.658	16.32	0.4373	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,684.92610	1,762.753	20.02	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			141.92610	120.553	20.02	0.1612	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			972.71070	886.403	15.44	0.7500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			165.71070	178.603	15.44	0.2500	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,378.83670	3,470.710	23.18	0.9575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			35.83670	28.509	23.18	0.0425	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			685.52770	613.896	16.14	0.6027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			328.52770	356.096	16.14	0.3973	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			285.67090	248.181	18.27	0.3021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			978.67090	1,040.381	18.27	0.6979	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,416.78000	2,504.073	21.45	0.9120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			73.78000	61.873	21.45	0.0880	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			848.19610	768.623	15.72	0.6924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			221.19610	240.823	15.72	0.3076	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,702.56490	1,780.698	20.05	0.8412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			139.56490	118.498	20.05	0.1588	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			742.81410	668.145	15.98	0.6361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			285.81410	310.345	15.98	0.3639	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,248.61130	1,318.071	19.01	0.7641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			215.61130	185.871	19.01	0.2359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			416.02120	365.558	17.29	0.4142	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			659.02120	707.758	17.29	0.5858	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			197.06020	169.512	19.24	0.2177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,340.06020	1,411.712	19.24	0.7823	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			337.62090	294.720	17.84	0.3484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			830.62090	886.920	17.84	0.6516	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			250.11420	216.458	18.62	0.2691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,103.11420	1,168.658	18.62	0.7309	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,980.85900	2,063.254	20.61	0.8746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			107.85900	91.054	20.61	0.1254	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			803.58590	725.984	15.83	0.6694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			246.58590	268.184	15.83	0.3306	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			346.19570	302.428	17.77	0.3559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			809.19570	864.628	17.77	0.6441	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,118.39700	2,202.544	20.88	0.8881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			95.39700	80.344	20.88	0.1119	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,441.77760	1,515.653	19.50	0.8007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			178.77760	153.453	19.50	0.1993	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			557.29010	493.552	16.52	0.5202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			450.29010	485.752	16.52	0.4798	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,256.84800	1,326.515	19.03	0.7658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			213.84800	184.315	19.03	0.2342	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,597.38950	1,673.616	19.84	0.8260	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	15.40	Call		154.38950	131.416	19.84	0.1740	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,095.19660	1,160.509	18.60	0.7289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		252.19660	218.308	18.60	0.2711	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,245.87180	1,153.079	15.22	0.8446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		88.87180	95.279	15.22	0.1554	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		674.48680	603.474	16.17	0.5960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		337.48680	365.674	16.17	0.4040	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		837.80820	894.396	17.86	0.6540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		334.80820	292.195	17.86	0.3460	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		0.00000	110.648	20.20	0.1494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		0.00000	1,852.848	20.20	0.8506	856,015.78	462	462
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.00000	27.888	23.23	0.0416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		0.00000	3,500.088	23.23	0.9584	1,617,040.56	462	462
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		0.00000	5,794.692	24.36	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.00000	2.492	24.36	0.0046	1,151.07	462	462
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		0.00000	742.337	17.40	0.5996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		0.00000	350.137	17.40	0.4004	262,602.53	750	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		163.64270	139.639	19.71	0.1835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,536.64270	1,611.839	19.71	0.8165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		166.28420	142.088	19.68	0.1863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,519.28420	1,594.288	19.68	0.8137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		0.00000	1,541.906	19.57	0.8050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		0.00000	149.706	19.57	0.1950	449,119.50	3,000	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		164.95760	140.859	19.69	0.1849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,527.95760	1,603.059	19.69	0.8151	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		352.06570	308.874	17.97	0.3483	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		879.46570	935.774	17.97	0.6517	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		575.05380	511.837	16.66	0.5164	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		482.45380	518.737	16.66	0.4836	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		36.45110	36.056	15.61	0.0658	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,799.05110	1,699.156	15.61	0.9342	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		522.60730	464.370	16.91	0.4804	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		550.00730	591.270	16.91	0.5196	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,629.95180	1,704.821	19.90	0.8132	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		176.05180	151.321	19.90	0.1868	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		453.61720	401.281	17.36	0.4260	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		677.51720	724.781	17.36	0.5740	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,946.83310	2,027.033	20.52	0.8552	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		132.93310	113.533	20.52	0.1448	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		143.52670	153.601	15.45	0.2140	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,119.62670	1,030.101	15.45	0.7860	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,008.33110	1,068.680	18.36	0.6864	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		314.43110	275.180	18.36	0.3136	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		436.28120	385.449	17.47	0.4127	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		710.18120	758.949	17.47	0.5873	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		160.22150	171.244	15.47	0.2291	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,093.22150	1,004.544	15.47	0.7709	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		435.66180	467.498	16.54	0.4425	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		663.86180	595.898	16.54	0.5575	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		787.29040	838.050	17.69	0.6053	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		425.49040	376.450	17.69	0.3947	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,321.62820	1,386.573	19.03	0.7208	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		306.32820	270.673	19.03	0.2792	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,167.75340	1,227.882	18.59	0.6825	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		359.35340	318.882	18.59	0.3175	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		533.11690	477.762	17.45	0.4411	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		180.48080	190.693	15.55	0.2272	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		719.71510	763.582	17.36	0.5469	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,101.01160	2,179.230	20.53	0.8351	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		172.61160	150.230	20.53	0.1649	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		160.38530	169.256	15.49	0.2080	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,271.98530	1,180.256	15.49	0.7920	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,212.08080	1,121.694	15.55	0.7728	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		751.51690	796.762	17.45	0.5589	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,796.19270	1,869.381	19.99	0.7968	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		217.79270	190.381	19.99	0.2032	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		344.91100	368.397	16.13	0.3577	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		886.51100	809.397	16.13	0.6423	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		551.31510	494.582	17.36	0.4531	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,321.61180	1,381.900	18.82	0.6814	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		397.01180	355.600	18.82	0.3186	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,270.04960	2,347.264	20.60	0.8228	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		205.44960	180.964	20.60	0.1772	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		622.10970	562.764	17.45	0.4628	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		786.70970	829.064	17.45	0.5372	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		255.25890	267.680	15.77	0.2681	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,200.65890	1,111.380	15.77	0.7319	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,299.29840	1,207.574	15.66	0.7642	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		213.89840	223.874	15.66	0.2358	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,958.10570	2,030.419	20.09	0.7861	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		253.50570	224.119	20.09	0.2139	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		640.97240	580.345	17.36	0.4739	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		755.57240	796.645	17.36	0.5261	0.00	0	250
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		61.25820	64.428	15.43	0.0876	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,011.85820	1,913.228	15.43	0.9124	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,912.02490	1,813.935	15.39	0.8911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		82.32490	86.335	15.39	0.1089	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,019.58410	1,068.534	18.05	0.5947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		549.28410	496.134	18.05	0.4053	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,523.01890	1,427.922	15.51	0.8134	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		879.03930	923.071	17.69	0.5534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		885.53710	929.807	17.71	0.5554	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	14.36	Call			622.26180	563.956	17.67	0.4486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			872.56180	916.356	17.67	0.5514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			533.97150	481.962	18.13	0.3960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,054.27150	1,104.362	18.13	0.6040	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			618.73930	560.672	17.69	0.4466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			107.09380	95.449	23.97	0.0903	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,402.05070	1,462.465	18.98	0.6826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			411.75070	370.065	18.98	0.3174	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			911.72110	956.945	17.77	0.5635	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			601.42110	544.545	17.77	0.4365	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			615.23710	557.407	17.71	0.4446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			251.86110	223.159	20.37	0.2050	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,337.03190	1,245.526	15.71	0.7613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			227.33190	237.926	15.71	0.2387	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			817.93020	747.557	16.87	0.5541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			588.23020	619.957	16.87	0.4459	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,957.39380	4,047.848	23.97	0.9097	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			311.00980	276.930	19.84	0.2473	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			642.89560	676.987	17.03	0.4690	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			772.59560	704.587	17.03	0.5310	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,073.49750	2,145.830	20.26	0.7867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			263.19750	233.430	20.26	0.2133	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,142.16110	2,215.559	20.37	0.7950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			561.80440	592.356	16.79	0.4343	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,763.78560	1,830.719	19.74	0.7441	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			323.48560	288.319	19.74	0.2559	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,172.40960	1,085.071	15.90	0.7072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			302.70960	317.471	15.90	0.2928	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,821.30980	1,889.330	19.84	0.7527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			479.87610	432.494	18.47	0.3622	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,351.37620	1,259.555	15.69	0.7657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			221.67620	231.955	15.69	0.2343	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			266.42100	279.190	15.82	0.2676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,246.12100	1,156.790	15.82	0.7324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			841.50440	769.956	16.79	0.5657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			163.31890	170.322	15.51	0.1866	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,971.57840	2,042.249	20.09	0.7737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			281.27840	249.849	20.09	0.2263	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,427.05550	3,324.973	16.91	0.9881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.35550	7.373	16.91	0.0119	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,190.17610	1,244.894	18.47	0.6378	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,122.61010	1,174.108	18.28	0.6159	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			522.71010	472.008	18.28	0.3841	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,246.19960	3,332.240	22.34	0.8779	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			146.29960	130.140	22.34	0.1221	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,111.48140	2,182.460	20.28	0.7784	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	28/06/2019	Foreign Exchange Option	15.96	Call			285.48140	254.060	20.28	0.2216	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			720.46760	657.100	17.42	0.4899	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			786.46760	825.500	17.42	0.5101	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,422.95850	2,498.420	20.77	0.8126	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			236.95850	210.020	20.77	0.1874	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			240.39020	251.346	15.75	0.2410	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,374.39020	1,282.946	15.75	0.7590	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,465.76000	1,525.832	19.09	0.6811	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			429.76000	387.432	19.09	0.3189	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			701.19870	639.005	17.50	0.4796	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			817.19870	857.405	17.50	0.5204	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			302.13810	316.221	15.90	0.2822	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,251.33810	1,162.921	15.90	0.7178	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,528.70790	2,604.995	20.91	0.8187	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			231.40790	205.095	20.91	0.1813	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,093.25330	1,012.533	16.21	0.6588	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			400.55330	422.433	16.21	0.3412	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,270.94930	2,340.480	20.42	0.7698	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			322.24930	288.580	20.42	0.2302	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			809.36020	743.300	17.46	0.5059	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			818.06020	855.200	17.46	0.4941	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,582.02070	2,655.725	20.90	0.8017	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			848.37440	886.583	17.53	0.5037	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			273.32070	243.825	20.90	0.1983	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			268.90000	280.651	15.84	0.2451	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,460.20000	1,368.751	15.84	0.7549	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,616.69240	1,676.169	19.31	0.6792	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			467.99240	424.269	19.31	0.3208	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			789.67440	724.683	17.53	0.4963	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			349.27560	364.694	16.05	0.2938	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,302.27560	1,214.494	16.05	0.7062	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			1,004.03780	1,046.209	17.89	0.5395	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			737.83780	676.509	17.89	0.4605	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,451.84150	2,522.560	20.65	0.7797	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			315.64150	282.860	20.65	0.2203	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,437.09580	2,505.312	20.58	0.7659	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			350.39580	314.712	20.58	0.2341	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			887.38410	819.217	17.48	0.5186	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			844.08410	879.817	17.48	0.4814	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,757.39640	2,829.651	21.05	0.7964	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			300.69640	269.051	21.05	0.2036	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			293.51440	305.790	15.92	0.2476	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,536.81440	1,445.190	15.92	0.7524	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,771.75620	1,831.171	19.53	0.6811	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			495.05620	450.571	19.53	0.3189	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			867.57070	800.164	17.56	0.5095	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	14.25	Put			874.27070	910.764	17.56	0.4905	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			394.81970	411.317	16.16	0.3030	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,353.31970	1,265.917	16.16	0.6970	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,890.78860	4,973.113	24.06	0.9040	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			144.48860	122.813	24.06	0.0960	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,056.31920	2,117.742	19.93	0.7100	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			459.41920	416.442	19.93	0.2900	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,228.72920	3,304.693	21.74	0.8207	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			271.82920	243.393	21.74	0.1793	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,535.05580	3,430.547	15.10	0.9834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			473.16180	493.191	16.35	0.3349	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,298.06210	1,213.350	16.33	0.6690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			464.96210	484.650	16.33	0.3310	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			821.28690	855.092	17.38	0.4641	120,676,582.80	141,127	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,580.32570	4,659.384	24.00	0.8830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			183.42570	158.084	24.00	0.1170	22,309,977.12	141,127	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,292.15370	1,207.612	16.34	0.6670	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			469.05370	488.912	16.34	0.3330	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,286.26180	1,201.891	16.35	0.6651	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			133.17490	113.147	24.00	0.0883	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,543.92630	4,622.627	24.00	0.8810	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			187.02630	161.327	24.00	0.1190	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,223.00740	4,304.686	23.70	0.8665	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			206.10740	183.386	23.70	0.1335	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			954.38690	883.792	17.38	0.5359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,668.07940	1,723.877	19.25	0.6537	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,609.30210	3,687.765	22.50	0.8410	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			242.40210	216.465	22.50	0.1590	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,054.92190	980.167	17.02	0.5783	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			691.82190	721.467	17.02	0.4217	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,180.07490	5,264.447	24.00	0.9117	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			197.84710	174.918	24.00	0.1272	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			521.63680	475.768	19.52	0.3248	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,808.53680	1,867.068	19.52	0.6752	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			975.36120	903.862	17.30	0.5450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			792.26120	825.162	17.30	0.4550	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			561.17940	512.577	19.25	0.3463	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			862.71810	897.736	17.49	0.4766	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,806.34100	3,885.933	22.89	0.8500	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			229.44100	204.633	22.89	0.1500	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			878.49280	811.191	17.66	0.5024	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			935.39280	972.491	17.66	0.4976	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,394.74710	4,476.218	24.00	0.8728	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			523.74480	477.724	19.51	0.3259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,027.68420	954.013	17.11	0.5671	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			724.58420	755.313	17.11	0.4329	0.00	0	800

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	17.93	Put		3,881.73430	3,961.734	23.04	0.8533	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		224.83430	200.434	23.04	0.1467	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		925.81810	856.436	17.49	0.5234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		11.95580	11.847	15.10	0.0166	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,934.18440	1,839.459	15.21	0.8404	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		161.08440	170.759	15.21	0.1596	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		741.03850	681.062	18.24	0.4384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,187.93850	1,232.362	18.24	0.5616	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,800.64480	1,859.024	19.51	0.6741	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		964.54670	894.531	17.48	0.5304	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		866.84670	901.631	17.48	0.4696	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,920.97840	2,992.269	21.16	0.7908	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		328.67840	295.169	21.16	0.2092	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		944.50490	875.097	17.55	0.5217	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		896.80490	932.197	17.55	0.4783	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		316.34730	328.975	15.97	0.2489	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,614.04730	1,521.875	15.97	0.7511	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,908.05460	1,966.101	19.65	0.6806	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		525.75460	479.002	19.65	0.3194	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		380.64970	343.144	20.68	0.2394	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,582.94970	2,650.244	20.68	0.7606	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		434.95020	452.071	16.27	0.3089	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,406.25020	1,318.470	16.27	0.6911	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,040.94150	968.995	17.49	0.5410	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		888.64150	922.395	17.49	0.4590	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		3,093.13830	3,163.579	21.31	0.7863	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		355.43830	320.179	21.31	0.2137	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,020.69930	949.560	17.57	0.5328	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		338.67650	351.462	16.04	0.2498	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,066.97130	2,124.691	19.82	0.6831	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		549.27130	501.291	19.82	0.3169	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		918.39930	952.960	17.57	0.4672	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,754.10930	2,820.940	20.83	0.7581	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		406.40930	367.540	20.83	0.2419	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		480.63390	498.439	16.37	0.3173	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,442.93390	1,355.039	16.37	0.6827	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,690.97650	1,598.062	16.04	0.7502	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,897.96290	2,964.667	20.95	0.7550	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		431.26290	391.367	20.95	0.2450	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,110.16880	1,036.437	17.49	0.5501	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		906.86880	939.737	17.49	0.4499	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,237.52030	3,309.911	21.47	0.7810	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		936.44270	970.052	17.56	0.4578	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		380.82030	346.611	21.47	0.2190	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		357.62610	371.105	16.10	0.2502	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,760.92610	1,667.805	16.10	0.7498	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,199.50430	2,257.318	19.94	0.6837	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			572.80430	524.018	19.94	0.3163	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,089.74270	1,016.752	17.56	0.5422	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			522.83740	541.444	16.46	0.3226	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,491.43740	1,403.344	16.46	0.6774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,748.21740	5,829.809	23.71	0.8979	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			177.31740	151.809	23.71	0.1021	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,611.03340	2,505.119	13.58	0.9223	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			71.93340	73.119	13.58	0.0777	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,396.92340	1,312.498	16.72	0.6420	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			627.82340	650.498	16.72	0.3580	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			645.65510	593.512	19.68	0.3449	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,036.55510	2,091.512	19.68	0.6551	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			649.96220	597.742	19.65	0.3470	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,020.86220	2,075.742	19.65	0.6530	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,341.39000	3,416.630	21.66	0.7798	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			390.49000	358.630	21.66	0.2202	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			647.80680	595.622	19.67	0.3460	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,028.70680	2,083.622	19.67	0.6540	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,049.91250	3,117.366	21.14	0.7500	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			463.01250	422.666	21.14	0.2500	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,189.80820	1,115.078	17.55	0.5599	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			926.70820	959.778	17.55	0.4401	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,391.97650	3,465.859	21.72	0.7737	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			956.12310	989.907	17.62	0.4476	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			415.07650	381.159	21.72	0.2263	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			376.08000	390.566	16.15	0.2497	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,839.18000	1,745.866	16.15	0.7503	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,348.35010	2,407.424	20.14	0.6833	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			601.45010	552.724	20.14	0.3167	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,169.22310	1,095.207	17.62	0.5524	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			565.85690	585.673	16.61	0.3272	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,542.75690	1,454.773	16.61	0.6728	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			605.77970	627.403	16.74	0.3312	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,587.47970	1,500.303	16.74	0.6688	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			645.18150	668.534	16.84	0.3344	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,635.38150	1,548.934	16.84	0.6656	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			893.48430	834.662	19.40	0.4103	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,896.78430	1,948.362	19.40	0.5897	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			890.86200	832.164	19.41	0.4093	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,904.16200	1,955.864	19.41	0.5907	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			888.25590	829.681	19.42	0.4083	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,911.55590	1,963.381	19.42	0.5917	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			685.31400	709.766	16.95	0.3372	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,684.11400	1,597.666	16.95	0.6628	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,721.82170	1,635.654	17.04	0.6598	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	29/04/2020	Foreign Exchange Option	13.69	Put			722.02170	747.754	17.04	0.3402	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			762.04290	788.876	17.14	0.3418	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,776.04290	1,689.876	17.14	0.6582	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,209.90610	1,141.043	18.89	0.4869	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,617.00610	1,661.443	18.89	0.5131	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,216.52940	1,147.421	18.87	0.4891	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,603.62940	1,647.820	18.87	0.5109	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,213.20870	1,144.226	18.88	0.4880	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,610.30870	1,654.626	18.88	0.5120	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,755.90120	1,802.307	19.07	0.5187	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,245.70120	1,177.207	19.07	0.4813	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,348.84590	1,278.206	19.04	0.4960	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,758.34590	1,804.306	19.04	0.5040	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,355.46270	1,284.594	19.02	0.4980	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,744.96270	1,790.694	19.02	0.5020	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,352.14530	1,281.395	19.03	0.4970	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,751.64530	1,797.495	19.03	0.5030	0.00	0	0
<b>Total \$ / R Option</b>												<b>163,222,456.99</b>	<b>360,590</b>	<b>8,293,212</b>
<b>Total \$ / R</b>												<b>1,079,361,805.69</b>	<b>427,321</b>	<b>9,226,512</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.70240		13.79830			0.0000	0.00	0	439
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.85780		13.95700			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.00760		14.10970			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.16870		14.27310			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.32200		14.42910			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.49630		14.60670			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>449</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			187,277.90850	196,795.619	26.58	0.9980	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			107.90850	35.619	26.58	0.0020	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			296.63920	124.035	23.99	0.0068	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			140,466.63920	149,884.035	23.99	0.9932	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			289.74800	120.553	24.05	0.0066	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			141,459.74800	150,880.553	24.05	0.9934	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			304.87580	127.629	23.94	0.0070	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			139,474.87580	148,887.629	23.94	0.9930	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			48,308.06560	42,678.705	16.90	0.4669	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			54,608.06560	58,898.705	16.90	0.5331	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			47,910.39020	42,313.875	16.92	0.4639	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			55,210.39020	59,533.875	16.92	0.5361	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			47,515.47160	41,952.332	16.94	0.4608	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			55,815.47160	60,172.332	16.94	0.5392	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			62,226.17770	56,395.599	17.67	0.4486	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			87,256.17770	91,635.599	17.67	0.5514	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			61,873.92720	56,067.153	17.69	0.4466	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			87,903.92720	92,307.153	17.69	0.5534	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			61,523.70570	55,740.695	17.71	0.4446	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			88,553.70570	92,980.696	17.71	0.5554	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			75,074.03420	69,014.664	18.19	0.4430	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			116,764.03420	121,144.664	18.19	0.5570	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			74,748.75970	68,708.526	18.21	0.4415	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			117,438.75970	121,838.526	18.21	0.5585	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			74,425.53400	68,403.408	18.22	0.4399	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			118,115.53400	122,533.408	18.22	0.5601	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			121,759.06130	114,134.659	17.27	0.5813	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			81,849.06130	84,934.659	17.27	0.4187	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			122,649.78600	114,995.538	17.24	0.5845	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			80,739.78600	83,795.538	17.24	0.4155	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			122,203.53710	114,564.214	17.25	0.5829	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			81,293.53710	84,364.214	17.25	0.4171	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			119,018.60940	111,842.196	18.28	0.5184	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			125,348.60940	129,212.196	18.28	0.4816	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			118,646.43040	111,483.453	18.29	0.5171	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			125,976.43040	129,853.453	18.29	0.4829	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			118,274.91590	111,126.024	18.30	0.5159	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			126,604.91590	130,496.024	18.30	0.4841	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>449</b>
£ / R	On	14/12/2018	Foreign Exchange Future			17.44650	17.59010		0.0000		1,605,078.00	92	417,832	
£ / R	On	31/01/2019	Foreign Exchange Future			17.59870	17.74210		0.0000		0.00	0	27	
£ / R	On	18/03/2019	Foreign Exchange Future			17.73780	17.88330		0.0000		0.00	0	12,349	
£ / R	On	29/03/2019	Foreign Exchange Future			17.77190	17.91790		0.0000		0.00	0	24	
£ / R	On	14/06/2019	Foreign Exchange Future			18.00980	18.15930		0.0000		0.00	0	5,539	
£ / R	On	16/09/2019	Foreign Exchange Future			18.30470	18.45640		0.0000		0.00	0	11,480	
£ / R	On	13/12/2019	Foreign Exchange Future			18.58620	18.74000		0.0000		0.00	0	247	
£ / R	On	16/03/2020	Foreign Exchange Future			18.90400	19.05930		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>1,605,078.00</b>	<b>92</b>	<b>447,498</b>
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,716.26100	1,856.060	24.84	0.9898	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		6.36100	2.560	24.84	0.0102	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		3,410.33580	3,553.544	29.93	0.9998	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		0.43580	0.044	29.93	0.0002	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		60.98480	28.343	17.65	0.1110	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		590.88480	701.843	17.65	0.8890	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		59.34800	27.459	17.67	0.1080	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		599.24800	710.959	17.67	0.8920	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		62.66060	29.253	17.62	0.1141	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		582.56060	692.753	17.62	0.8859	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		1,204.42070	1,310.908	17.41	0.8162	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	18.79	Call			156.52070	119.608	17.41	0.1838	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			467.34820	401.612	16.81	0.3794	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			894.04820	973.812	16.81	0.6206	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			474.38560	407.968	16.79	0.3838	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			881.08560	960.168	16.79	0.6162	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,391.53760	1,493.454	17.45	0.7542	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			123.67480	100.301	18.38	0.1213	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			237.04230	198.280	17.64	0.2164	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,543.74230	1,650.480	17.64	0.7836	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,403.10360	2,527.972	18.52	0.8941	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			106.40360	85.772	18.52	0.1059	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			586.76890	510.117	16.55	0.4519	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,593.51710	3,732.666	19.78	0.9586	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			36.81710	30.466	19.78	0.0414	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,240.37480	2,362.501	18.38	0.8787	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			274.83760	231.254	17.45	0.2458	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			470.85780	404.781	16.80	0.3816	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			887.55780	966.981	16.80	0.6184	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			703.46890	772.317	16.55	0.5481	0.00	0	500
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			771.56380	841.989	16.64	0.5565	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			599.46380	523.889	16.64	0.4435	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			697.49430	621.128	16.90	0.4152	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,168.19430	1,241.328	16.90	0.5848	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			693.88880	617.787	16.90	0.4136	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,174.58880	1,247.987	16.90	0.5864	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			701.12120	624.484	16.89	0.4169	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,161.82120	1,234.684	16.89	0.5831	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			978.12510	887.011	17.23	0.4567	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,351.72510	1,412.311	17.23	0.5433	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			985.78720	894.259	17.22	0.4594	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,339.38720	1,399.559	17.22	0.5406	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			981.95280	890.626	17.22	0.4580	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,345.55280	1,405.926	17.22	0.5420	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			901.25510	817.969	18.03	0.3814	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			2,131.25510	2,201.769	18.03	0.6186	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			906.94350	823.334	18.01	0.3834	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			2,116.94350	2,187.134	18.01	0.6166	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			904.09840	820.647	18.02	0.3824	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			2,124.09840	2,194.447	18.02	0.6176	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,114.36470	1,029.472	18.51	0.4063	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,365.06470	2,435.472	18.51	0.5937	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,120.30830	1,035.148	18.50	0.4080	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,351.00830	2,421.148	18.50	0.5920	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,117.32820	1,032.310	18.50	0.4072	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,358.02820	2,428.310	18.50	0.5928	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
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,700</b>
<b>Total £ / R</b>												<b>1,605,078.00</b>	<b>92</b>	<b>454,198</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12082		0.12158			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12325		0.12403			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12553		0.12634			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12806		0.12888			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13049		0.13134			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13643		0.13736			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			265.19350	192.381	17.75	0.5930	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			107.49350	110.781	17.75	0.4070	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			11.16360	8.842	24.30	0.0431	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			853.46360	927.242	24.30	0.9569	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,160.82370	1,084.404	25.10	0.9852	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			3.12370	2.804	25.10	0.0148	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			820.38580	749.420	22.00	0.6123	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			417.28580	424.420	22.00	0.3877	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			392.66840	340.382	22.92	0.3548	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			989.56840	1,015.382	22.92	0.6452	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,513.05220	1,433.551	21.09	0.8558	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			109.95220	108.551	21.09	0.1442	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			592.16030	531.559	19.80	0.4322	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			957.96030	978.059	19.80	0.5678	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			332.22060	291.284	21.31	0.2656	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,698.02060	1,737.784	21.31	0.7344	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,029.24860	952.006	17.91	0.6596	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			395.04860	398.506	17.91	0.3404	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			874.44920	814.409	19.93	0.5012	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			986.34920	1,008.909	19.93	0.4988	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			559.78340	513.820	21.13	0.3511	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,671.68340	1,708.320	21.13	0.6489	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,358.63150	1,285.297	18.73	0.6823	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			470.53150	479.797	18.73	0.3177	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,632.54430	1,546.794	18.39	0.7064	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			498.84430	497.394	18.39	0.2936	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,140.69440	1,061.528	19.72	0.5473	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			1,006.99440	1,012.128	19.72	0.4527	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			805.03810	734.959	21.04	0.4118	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,671.33810	1,685.559	21.04	0.5882	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,226.44960	1,142.983	21.07	0.5045	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,490.34960	1,499.683	21.07	0.4955	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			948.51290	872.749	22.49	0.4034	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,212.41290	2,229.449	22.49	0.5966	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	0.13	Call			1,620.87560	1,530.476	19.65	0.6286	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			884.77560	887.176	19.65	0.3714	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	14/12/2018	Foreign Exchange Future			15.56240		15.65760			0.0000	118,476,551.20	7,613	113,951
€ / R	On	21/12/2018	Foreign Exchange Future			15.58330		15.67920			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			15.63080		15.73020			0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Future			15.87740		15.97490			0.0000	16,083,806.20	1,013	37,567
€ / R	On	14/06/2019	Foreign Exchange Future			16.17620		16.27680			0.0000	0.00	0	4,942
€ / R	On	14/08/2019	Foreign Exchange Future			16.38830		16.49080			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.50450		16.60740			0.0000	7,575,565.50	459	8,591
€ / R	On	13/12/2019	Foreign Exchange Future			16.81330		16.91790			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.11210		17.22290			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>142,135,922.90</b>	<b>9,085</b>	<b>165,328</b>
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			0.65690	0.212	26.02	0.0011	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,233.05690	2,327.812	26.02	0.9989	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			0.64490	0.207	26.07	0.0011	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,243.04490	2,337.807	26.07	0.9989	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			0.66920	0.217	25.98	0.0011	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,223.06920	2,317.817	25.98	0.9989	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			5,342.43370	5,437.660	48.02	0.9998	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.03370	0.060	48.02	0.0002	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			308.98590	356.979	15.17	0.6734	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			158.18590	110.279	15.17	0.3266	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			339.71830	385.887	14.31	0.6229	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			219.91830	166.687	14.31	0.3771	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			631.25570	671.925	15.66	0.5580	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,703.40090	3,794.984	21.00	0.9669	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			28.30090	22.384	21.00	0.0331	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			637.51630	678.487	15.68	0.5608	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			468.70120	412.476	15.70	0.4364	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			643.80120	685.076	15.70	0.5636	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			184.03780	155.732	17.87	0.1934	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,539.13780	1,608.332	17.87	0.8066	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			476.15570	419.325	15.66	0.4420	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			724.53790	651.029	14.86	0.6030	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			349.63790	373.629	14.86	0.3970	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			552.47160	589.193	15.42	0.5206	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			527.37160	466.593	15.42	0.4794	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			472.41630	415.887	15.68	0.4392	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			562.04050	509.307	16.82	0.3908	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,145.24050	1,193.107	16.82	0.6092	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			559.06850	506.532	16.84	0.3890	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	16.87	Put			1,152.26850	1,200.332	16.84	0.6110	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			556.11300	503.773	16.85	0.3873	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,159.31300	1,207.573	16.85	0.6127	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			643.79990	677.661	15.67	0.4073	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,104.59990	1,035.961	15.67	0.5927	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,406.61960	3,485.032	20.40	0.8368	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			247.41960	223.332	20.40	0.1632	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,006.60250	941.455	15.95	0.5536	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			755.80250	793.155	15.95	0.4464	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			716.51730	663.830	16.97	0.4238	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,235.71730	1,285.530	16.97	0.5762	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			608.92320	565.785	17.89	0.3496	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,771.52320	1,831.285	17.89	0.6504	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,438.96390	2,506.951	18.94	0.7349	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			446.36390	411.451	18.94	0.2651	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			606.59620	563.577	17.90	0.3484	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,779.19620	1,839.077	17.90	0.6516	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			604.27990	561.379	17.92	0.3473	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,786.87990	1,846.879	17.92	0.6527	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,900.82940	1,960.081	17.91	0.6157	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			793.79020	748.252	17.88	0.3864	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,885.89020	1,944.952	17.88	0.6136	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			709.90170	749.286	15.74	0.3699	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,090.22230	4,176.876	21.31	0.7987	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			388.12230	370.176	21.31	0.2013	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			791.25490	745.815	17.90	0.3854	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,893.35490	1,952.515	17.90	0.6146	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			788.72940	743.381	17.91	0.3843	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,283.70830	3,184.555	15.13	0.9189	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			95.80830	101.255	15.13	0.0811	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,477.80170	1,412.586	15.74	0.6301	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,173.88080	2,232.401	18.20	0.6043	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			934.24690	882.071	18.21	0.3948	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,181.34690	2,239.971	18.21	0.6052	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			939.32320	886.948	18.19	0.3967	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,166.42320	2,224.848	18.19	0.6033	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			936.78080	884.501	18.20	0.3957	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>232,086</b>
<b>Total € / R</b>												<b>142,135,922.90</b>	<b>9,085</b>	<b>397,414</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.10480		10.06860			0.0000	464,820.80	46	19,742
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.23650		10.20090			0.0000	0.00	0	324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.36500		10.32970			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.50430		10.46900			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.63660		10.60220			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
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.79070		10.75350			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>464,820.80</b>	<b>46</b>	<b>25,000</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			0.21350	0.175	24.35	0.0015	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,401.61350	1,365.375	24.35	0.9985	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.20470	0.168	24.41	0.0014	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,411.60470	1,375.368	24.41	0.9986	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.19620	0.161	24.48	0.0013	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,421.59620	1,385.361	24.48	0.9987	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			387.66760	360.592	13.11	0.5593	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			225.43360	234.262	13.05	0.4513	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			374.53360	347.762	13.05	0.5487	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			221.97600	230.651	13.08	0.4460	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			381.07600	354.151	13.08	0.5540	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			218.56760	227.092	13.11	0.4407	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			195.16260	198.178	14.49	0.3014	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			875.46260	843.178	14.49	0.6986	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			193.14010	196.107	14.51	0.2988	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			883.44010	851.107	14.51	0.7012	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			197.20780	200.270	14.47	0.3041	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			867.50780	835.270	14.47	0.6959	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			406.90660	406.887	13.96	0.4474	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			697.90660	662.587	13.96	0.5526	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			403.63570	403.538	13.98	0.4445	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			704.63570	669.238	13.98	0.5555	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			410.20410	410.264	13.95	0.4502	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			691.20410	655.964	13.95	0.5498	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			790.93960	752.660	14.21	0.5365	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			499.78050	495.846	14.22	0.4611	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			797.58050	759.246	14.22	0.5389	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			496.44430	492.451	14.24	0.4587	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			804.24430	765.851	14.24	0.5413	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			503.13960	499.260	14.21	0.4635	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			600.33510	602.563	14.78	0.4747	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			906.83510	871.863	14.78	0.5253	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			596.92960	599.090	14.79	0.4727	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			913.42960	878.390	14.79	0.5273	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			603.76070	606.057	14.77	0.4768	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			900.26070	865.357	14.77	0.5232	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>464,820.80</b>	<b>46</b>	<b>25,000</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.39960		10.35840			0.0000	0.00	0	700
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.54020		10.49990			0.0000	0.00	0	250
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.67060		10.63100			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
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.68680		10.64710			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.82510		10.78530			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.95870		10.91970			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			879.32450	919.841	18.99	0.9976	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			0.92450	0.241	18.99	0.0024	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			869.37090	909.860	18.92	0.9975	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			0.97090	0.260	18.92	0.0025	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			889.28030	929.824	19.05	0.9978	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			0.88030	0.224	19.05	0.0022	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			230.48120	235.993	14.16	0.4219	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			460.58120	425.793	14.16	0.5781	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			227.30100	232.680	14.18	0.4173	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			467.40100	432.480	14.18	0.5827	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			233.70550	239.354	14.13	0.4265	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			453.80550	419.154	14.13	0.5735	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			382.62800	386.399	14.40	0.4750	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			551.62800	515.799	14.40	0.5250	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			379.04300	382.702	14.42	0.4715	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			558.04300	522.102	14.42	0.5285	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			386.24250	390.127	14.38	0.4784	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			545.24250	509.527	14.38	0.5216	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			328.58580	325.316	15.65	0.3507	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			1,061.48580	1,018.516	15.65	0.6493	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			326.25750	322.953	15.67	0.3486	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,069.15750	1,026.153	15.67	0.6514	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			323.94740	320.613	15.69	0.3465	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,076.84740	1,033.813	15.69	0.6535	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			423.35230	418.310	15.95	0.3764	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,178.05230	1,133.210	15.95	0.6236	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			420.88630	415.808	15.96	0.3746	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,185.58630	1,140.708	15.96	0.6254	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			425.83880	420.833	15.93	0.3783	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,170.53880	1,125.733	15.93	0.6217	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			519.41430	516.389	16.26	0.3981	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,289.71430	1,247.689	16.26	0.6019	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			516.80920	513.735	16.28	0.3965	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,297.10920	1,255.035	16.28	0.6035	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			522.03430	519.054	16.25	0.3998	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,282.33430	1,240.354	16.25	0.6002	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			75.56000		98.44000			0.0000	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			13.75050		13.82000			0.0000	0.00	0	1,266
CHF / R	On	18/03/2019	Foreign Exchange Future			14.04500		14.11660			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.32430		14.39750			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.62970		14.70440			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.91730		14.99400			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.52820		15.61370			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,416</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			627.58260	559.050	17.67	0.9070	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			17.58260	18.550	17.67	0.0930	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			618.34140	549.879	17.63	0.9033	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			18.34140	19.379	17.63	0.0967	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			636.85260	568.253	17.72	0.9105	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			16.85260	17.753	17.72	0.0895	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			358.35040	320.561	16.56	0.3854	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			711.75040	745.561	16.56	0.6146	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			355.23990	317.663	16.58	0.3826	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			718.63990	752.663	16.58	0.6174	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			361.49070	323.486	16.53	0.3882	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			704.89070	738.486	16.53	0.6118	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			583.21830	537.610	17.15	0.4358	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			915.71830	943.310	17.15	0.5642	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			579.81210	534.357	17.17	0.4338	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			922.31210	950.057	17.17	0.5662	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			586.64030	540.882	17.14	0.4379	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			909.14030	936.582	17.14	0.5621	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			605.45210	565.266	18.82	0.3685	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,591.05210	1,625.566	18.82	0.6315	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			603.00490	562.929	18.84	0.3673	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,598.60490	1,633.229	18.84	0.6327	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			607.91120	567.614	18.81	0.3698	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,583.51120	1,617.914	18.81	0.6302	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			785.11870	740.325	19.04	0.4011	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,741.11870	1,773.025	19.04	0.5989	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			782.50290	737.808	19.05	0.4000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,748.50290	1,780.508	19.05	0.6000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			779.90360	735.308	19.06	0.3989	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,755.90360	1,788.008	19.06	0.6011	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			989.30880	938.240	19.60	0.4217	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,005.60880	2,040.040	19.60	0.5783	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			986.66620	935.676	19.61	0.4208	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,012.96620	2,047.476	19.61	0.5792	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			991.96050	940.805	19.59	0.4227	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,998.26050	2,032.605	19.59	0.5773	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,416</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			1.99100		1.98560			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.00920		2.00280			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02800		2.02140			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			781.72370	828.929	16.63	0.9269	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			25.72370	18.928	16.63	0.0731	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			692.54870	736.446	16.36	0.9020	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			36.54870	26.446	16.36	0.0980	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			873.73690	923.409	16.89	0.9463	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			17.73690	13.408	16.89	0.0537	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,219.12460	1,160.166	15.54	0.6669	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			323.07240	327.363	15.66	0.3141	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,295.07240	1,235.363	15.66	0.6859	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			372.88100	378.751	15.42	0.3530	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			1,144.88100	1,086.751	15.42	0.6470	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			347.12460	352.166	15.54	0.3331	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,099.17320	1,115.669	14.70	0.6093	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			685.17320	635.669	14.70	0.3907	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,046.38280	1,063.435	14.77	0.5909	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			732.38280	683.435	14.77	0.4091	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,153.81660	1,169.849	14.64	0.6277	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			639.81660	589.849	14.64	0.3723	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09430		2.10650			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.13670		2.14970			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17830		2.19180			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.22380		2.23730			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.34290		2.35880			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.39240		2.40890			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			329.31840	231.486	14.44	0.5376	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			164.31840	188.486	14.44	0.4624	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			266.39900	177.250	14.08	0.4606	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			201.39900	234.250	14.08	0.5394	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			398.18280	293.111	14.81	0.6100	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			133.18280	150.111	14.81	0.3900	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,434.69290	1,516.568	15.80	0.7322	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			379.70560	326.496	15.59	0.3005	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,282.70560	1,359.496	15.59	0.6995	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			355.15120	304.846	15.71	0.2840	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,358.15120	1,437.846	15.71	0.7160	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			331.69290	283.568	15.80	0.2678	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			702.73820	729.144	14.50	0.4126	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,169.03850	1,063.034	14.57	0.5700	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			751.03850	780.034	14.57	0.4300	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,119.09900	1,015.750	14.65	0.5527	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			801.09900	832.750	14.65	0.4473	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,220.73820	1,112.144	14.50	0.5874	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			769.26170	694.329	16.38	0.3465	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,196.26170	2,256.329	16.38	0.6535	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			744.34340	671.207	16.46	0.3370	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,271.34340	2,333.207	16.46	0.6630	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			720.28990	648.925	16.54	0.3276	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,347.28990	2,410.925	16.54	0.6724	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,018.56690	923.206	17.26	0.3625	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,730.56690	2,794.206	17.26	0.6375	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			993.64750	899.579	17.32	0.3549	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,805.64750	2,870.579	17.32	0.6451	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			969.41480	876.637	17.39	0.3474	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,881.41480	2,947.637	17.39	0.6526	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,225.82030	1,130.375	17.75	0.3772	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,136.82030	3,206.375	17.75	0.6228	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,200.69430	1,106.609	17.81	0.3706	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,211.69430	3,282.609	17.81	0.6294	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,176.16300	1,083.425	17.87	0.3642	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,287.16300	3,359.425	17.87	0.6358	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.75380		1.76450			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77770		1.78910			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79990		1.81160			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,046.25030	1,938.239	22.42	0.9988	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			1.25030	0.239	22.42	0.0012	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,946.60340	1,838.458	22.59	0.9978	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			1.60340	0.458	22.59	0.0022	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,847.05890	1,738.843	22.76	0.9961	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
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			2.05890	0.843	22.76	0.0039	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			648.22330	577.676	16.70	0.4872	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			657.22330	700.676	16.70	0.5128	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			606.00680	538.582	16.83	0.4630	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			715.00680	761.582	16.83	0.5370	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			692.89120	619.217	16.57	0.5119	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			601.89120	642.217	16.57	0.4881	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,159.35380	1,068.973	16.56	0.5973	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			643.35380	669.973	16.56	0.4027	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,108.64880	1,020.513	16.67	0.5788	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			692.64880	721.513	16.67	0.4212	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,212.01900	1,119.431	16.45	0.6159	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			596.01900	620.431	16.45	0.3841	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.13320		0.13440			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13210		0.13350			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13110		0.13220			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13090		0.13130			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.12980		0.13060			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.12880		0.12990			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60710		1.60870			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.63220		1.63400			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65640		1.65860			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.49440		9.46410			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.61730		9.58830			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.73830		9.71020			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.86990		9.84170			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.35290		10.32760			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.49390		10.46890			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			537.62630	566.311	17.05	0.9815	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			3.52630	1.911	17.05	0.0185	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			527.84600	556.467	16.98	0.9801	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			3.74600	2.067	16.98	0.0199	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	14/12/2018	Foreign Exchange Option	8.92	Call			547.41970	576.165	17.11	0.9828	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			3.31970	1.765	17.11	0.0172	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			299.08510	309.318	12.86	0.5662	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			240.78510	222.018	12.86	0.4338	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			294.11350	304.197	12.87	0.5602	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			245.81350	226.897	12.87	0.4398	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			304.11880	314.498	12.85	0.5722	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			235.81880	217.198	12.85	0.4278	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			305.65380	307.985	13.76	0.4464	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			515.45380	489.685	13.76	0.5536	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			302.28170	304.545	13.78	0.4426	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			522.08170	496.245	13.78	0.5574	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			309.05920	311.462	13.74	0.4503	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			508.85920	483.162	13.74	0.5497	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			501.72910	501.050	13.95	0.5344	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			500.02910	471.150	13.95	0.4656	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			497.43430	496.675	13.96	0.5312	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			505.73430	476.775	13.96	0.4688	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			493.33580	492.329	13.97	0.5279	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			511.63580	482.429	13.97	0.4721	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			632.42490	625.257	14.92	0.5309	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			654.82490	622.357	14.92	0.4691	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			628.51090	621.282	14.93	0.5284	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			660.91090	628.382	14.93	0.4716	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			636.47270	629.358	14.90	0.5334	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			648.87270	616.458	14.90	0.4666	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			729.58730	724.343	15.54	0.5295	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			780.68730	750.443	15.54	0.4705	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			725.73290	720.433	15.55	0.5274	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			786.83290	756.533	15.55	0.4726	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			733.45830	728.280	15.52	0.5316	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			774.55830	744.380	15.52	0.4684	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.30290		1.31050			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31030		1.31810			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31640		1.32430			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			505.00000	429.000		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			405.00000	329.000		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			605.00000	529.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			219.00000	297.000		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			319.00000	397.000		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			119.00000	197.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			43.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	36.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			57.00000	136.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			143.00000	64.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.27320		1.27480			0.0000	0.00	0	250
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.28000		1.28130			0.0000	0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28570		1.28700			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29190		1.29310			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.29770		1.29880			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.30410		1.30480			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.13570		1.13480			0.0000	0.00	0	55
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14570		1.14460			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15480		1.15360			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16490		1.16350			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17400		1.17250			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18040		1.17910			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>637</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>637</b>
R / ¥	EN	On	14/12/2018	Foreign Exchange Future		8.27700	0.12062	8.22520			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Call	0.12062	4,247.61260	4,650.613	21.32	0.9398	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Put	0.12062	195.61260	80.614	21.32	0.0602	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Call	0.12062	4,156.62400	4,554.325	21.15	0.9370	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Put	0.12062	204.62400	84.325	21.15	0.0630	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Call	0.12062	4,338.98910	4,747.087	21.49	0.9424	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Put	0.12062	186.98910	77.087	21.49	0.0576	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
<b>Total R / ¥EN Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 14/12/2018 Foreign Exchange Future			10.02800		10.06140			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.16540		10.20160			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.30060		10.33920			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			693.63440	659.465	17.78	0.9866	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			2.23440	1.465	17.78	0.0134	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			683.75300	649.569	17.70	0.9857	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			2.35300	1.569	17.70	0.0143	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			703.52200	669.368	17.85	0.9875	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			2.12200	1.368	17.85	0.0125	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			260.14470	238.700	14.52	0.4287	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			398.54470	413.300	14.52	0.5713	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			256.53790	235.308	14.54	0.4240	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			404.93790	419.908	14.54	0.5760	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			263.79520	242.139	14.49	0.4334	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			392.19520	406.739	14.49	0.5666	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			615.07790	581.005	14.05	0.6335	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			275.87790	280.405	14.05	0.3665	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			609.43280	575.490	14.06	0.6297	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			280.23280	284.890	14.06	0.3703	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			620.76260	586.561	14.03	0.6372	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			271.56260	275.961	14.03	0.3628	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/12/2018 Foreign Exchange Future			2.58290		2.63360			0.0000	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Future			2.48230		2.53360			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.39580		2.45150			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Call			1.16930	0.321	32.31	0.0069	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Put			337.56930	387.421	32.31	0.9931	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Call			1.06890	0.287	32.57	0.0062	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Put			347.46890	397.387	32.57	0.9938	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Call			1.28090	0.360	32.05	0.0077	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Put			327.68090	377.460	32.05	0.9923	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			247.48880	286.835	20.57	0.7995	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			45.19000	32.270	20.46	0.2181	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			231.59000	269.970	20.46	0.7819	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			43.09420	30.665	20.52	0.2091	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			239.49420	278.365	20.52	0.7909	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			41.08880	29.136	20.57	0.2005	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.06150	2.008	23.53	0.0146	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,082.56150	1,136.208	23.53	0.9854	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.89660	1.917	23.53	0.0140	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,092.39660	1,146.117	23.53	0.9860	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.23300	2.104	23.53	0.0153	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,072.73300	1,126.304	23.53	0.9847	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 060 345 170.40</b>	<b>75,954</b>	<b>1,594,289</b>
<b>Total Options</b>												<b>163 222 456.99</b>	<b>360,590</b>	<b>8,531,998</b>
<b>Grand Total:</b>												<b>1,223,567,627.39</b>	<b>436,544</b>	<b>10,126,287</b>