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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/10/2018 Foreign Exchange Future			14.87410		14.75640			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.88020		14.76240			0.0000	0.00	0	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.88420		14.76640			0.0000	0.00	0	235
\$ / R On 19/10/2018 Foreign Exchange Future			14.88820		14.76990			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.89410		14.77520			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.90010		14.78040			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.90800		14.78750			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.91000		14.78920			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.91190		14.79100			0.0000	0.00	0	4,209
\$ / R On 01/11/2018 Foreign Exchange Future			14.91390		14.79270			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.91590		14.79450			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.92180		14.79980			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.93770		14.81380			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.94170		14.81830			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.94370		14.82060			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.94970		14.82740			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.95570		14.83420			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.95770		14.83650			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.96970		14.85010			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.97170		14.85230			0.0000	0.00	0	8,824
\$ / R On 05/12/2018 Foreign Exchange Future			14.98170		14.86370			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Future			14.98370		14.86590			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.99370		14.87690			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.99570		14.87890			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.99970		14.88270			0.0000	542,329,153.20	36,156	852,813
\$ / R	On	20/12/2018	Foreign Exchange Future			15.01160		14.89430			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			15.01360		14.89620			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.03350		14.91550			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			15.03750		14.91940			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			15.06910		14.95050			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			15.09270		14.97400			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			15.09470		14.97600			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			15.12020		15.00150			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.14960		15.03090			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			15.18490		15.06620			0.0000	14,501,579.50	955	44,792
\$ / R	On	27/03/2019	Foreign Exchange Future			15.20260		15.08390			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			15.20650		15.08780			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			15.21440		15.09560			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.26990		15.15100			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.33170		15.21240			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.33770		15.21830			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.35960		15.24010			0.0000	215,034.40	14	18,950
\$ / R	On	20/06/2019	Foreign Exchange Future			15.37150		15.25200			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.38750		15.26790			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.39340		15.27380			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.39740		15.27780			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.45330		15.33260			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.45530		15.33460			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.47930		15.35800			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.51330		15.39120			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.51930		15.39700			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.52530		15.40290			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.54720		15.42430			0.0000	1,554,720.00	100	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.57520		15.45170			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.57920		15.45560			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.64040		15.51560			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.70280		15.57690			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.70920		15.58320			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.73290		15.60650			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.77160		15.64460			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.77590		15.64880			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.83830		15.71010			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.90500		15.77570			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.93510		15.80530			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.97170		15.84120			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			16.02970		15.89830			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			16.10290		15.97020			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			16.12440		15.99140			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.22340		16.08870			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.32660		16.19020			0.0000	0.00	0	0
Total \$ / R Future												558,600,487.10	37,225	1,070,632
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			0.64670	0.276	31.92	0.0019	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,247.04670	1,364.376	31.92	0.9981	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			300.77540	215.254	20.92	0.5676	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			103.17540	135.454	20.92	0.4324	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			814.39260	698.922	23.45	0.9130	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			16.79260	19.122	23.45	0.0870	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			128.87140	170.165	20.69	0.5059	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			246.47140	169.965	20.69	0.4941	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			2.12870	1.002	27.08	0.0049	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,418.52870	1,535.202	27.08	0.9951	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			98.78710	62.497	19.58	0.2136	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			368.68710	450.697	19.58	0.7864	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			13.29980	9.721	18.63	0.0432	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			788.49980	903.821	18.63	0.9568	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,577.83710	1,695.619	24.99	0.9937	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			2.63710	1.519	24.99	0.0063	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			127.79260	90.397	19.15	0.2432	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			418.19260	500.497	19.15	0.7568	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			456.90900	379.452	20.74	0.5711	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			184.40900	227.452	20.74	0.4289	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			184.24950	141.901	19.37	0.3054	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			403.44950	481.901	19.37	0.6946	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,794.39000	1,914.222	22.97	0.9920	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			3.39000	2.322	22.97	0.0080	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			32.44540	25.283	19.30	0.0764	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			893.44540	1,007.183	19.30	0.9236	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			623.75580	722.060	18.65	0.8397	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			82.75580	60.160	18.65	0.1603	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			235.64200	186.972	19.72	0.3613	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			356.64200	428.872	19.72	0.6387	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			285.60480	347.534	20.11	0.5587	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			314.60480	255.634	20.11	0.4413	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			434.18790	361.789	20.71	0.5399	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			215.18790	263.689	20.71	0.4601	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			856.56440	969.754	19.14	0.9165	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			35.56440	27.854	19.14	0.0835	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			143.19580	108.909	19.16	0.2488	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			484.19580	570.809	19.16	0.7512	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			362.79480	297.300	20.31	0.4836	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			253.79480	309.200	20.31	0.5164	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,698.52280	1,583.244	25.31	0.9373	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			19.52280	25.144	25.31	0.0627	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			558.25600	651.538	18.88	0.8020	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			107.25600	79.638	18.88	0.1980	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			139.64890	105.989	19.13	0.2440	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			490.64890	577.889	19.13	0.7560	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			24.05890	18.409	19.84	0.0570	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,015.05890	1,130.309	19.84	0.9430	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,236.22220	2,117.236	26.43	0.9750	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			7.22220	9.136	26.43	0.0250	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			2.12700	1.474	23.37	0.0051	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,984.82700	2,105.374	23.37	0.9949	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			343.83650	283.799	20.32	0.4563	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			288.33650	349.699	20.32	0.5437	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			817.66350	723.357	22.56	0.7328	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			112.16350	139.257	22.56	0.2672	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.20580	0.155	25.30	0.0005	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,900.00580	3,021.955	25.30	0.9995	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			975.27680	1,089.290	18.99	0.9237	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			35.47680	27.490	18.99	0.0763	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,026.05360	1,908.838	25.39	0.9515	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			15.85360	20.638	25.39	0.0485	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			391.45180	335.866	20.01	0.4545	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			345.25180	413.566	20.01	0.5455	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			803.44710	719.495	21.72	0.6675	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			181.74710	221.195	21.72	0.3325	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			638.72870	734.049	18.84	0.7601	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			160.42870	132.350	18.84	0.2399	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			220.73790	184.826	19.20	0.3032	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			539.03790	626.526	19.20	0.6968	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			326.92160	279.714	19.71	0.3950	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			427.52160	503.414	19.71	0.6050	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			351.82240	418.268	20.10	0.5349	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			421.22240	364.568	20.10	0.4651	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			9.05240	6.513	18.41	0.0194	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,609.65240	1,730.213	18.41	0.9806	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			895.45530	1,002.946	18.18	0.8702	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			74.85530	59.246	18.18	0.1298	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			337.29810	289.051	19.76	0.4033	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			417.89810	492.751	19.76	0.5967	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.71410	0.559	25.88	0.0015	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,151.31410	3,274.259	25.88	0.9985	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,990.70550	4,113.779	28.42	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.10550	0.079	28.42	0.0002	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			398.38200	345.742	19.76	0.4430	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			385.78200	455.442	19.76	0.5570	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			137.40590	114.245	18.36	0.2045	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			761.60590	859.945	18.36	0.7955	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			722.34130	648.237	21.02	0.6082	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			248.84130	295.937	21.02	0.3918	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			298.21810	256.957	19.27	0.3564	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			514.71810	594.657	19.27	0.6436	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			20.52540	19.061	17.10	0.0466	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,410.62540	1,528.761	17.10	0.9534	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			772.24740	866.278	18.37	0.7706	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			169.94740	144.578	18.37	0.2294	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			186.72330	159.440	18.47	0.2460	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			739.02330	831.141	18.47	0.7540	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,861.73350	1,981.821	19.11	0.9759	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			36.28940	46.168	25.46	0.0739	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,916.46720	1,813.273	24.25	0.8720	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			68.76720	84.973	24.25	0.1280	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			452.75290	523.152	19.58	0.5690	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			1,071.93500	1,181.807	17.73	0.8822	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			69.63500	60.107	17.73	0.1178	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			61.05200	53.010	17.66	0.1066	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,113.35200	1,224.710	17.66	0.8934	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,493.98940	2,384.468	25.46	0.9261	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			9.43350	10.121	19.11	0.0241	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			120.21560	102.043	18.08	0.1773	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			892.51560	993.743	18.08	0.8227	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			409.51140	361.367	19.53	0.4238	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			461.81140	533.067	19.53	0.5762	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			420.45290	371.452	19.58	0.4310	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			849.85540	776.542	21.02	0.6276	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			263.55540	308.242	21.02	0.3724	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			446.81850	513.475	19.63	0.5440	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			480.91850	429.775	19.63	0.4560	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			766.46750	856.289	18.35	0.7485	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			200.56750	172.589	18.35	0.2515	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,056.29420	1,161.787	17.79	0.8612	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			90.39420	78.087	17.79	0.1388	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			742.37370	674.716	20.63	0.5833	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			308.27370	358.416	20.63	0.4167	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			601.55990	543.802	19.89	0.5109	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			398.45990	457.502	19.89	0.4891	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			55.10850	47.981	17.34	0.0919	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,282.00850	1,391.681	17.34	0.9081	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,043.99490	965.891	21.43	0.6776	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			230.89490	269.590	21.43	0.3224	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,106.57410	1,211.614	17.61	0.8650	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			89.67410	77.914	17.61	0.1350	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			487.42740	438.340	19.46	0.4494	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	12/12/2018	Foreign Exchange Option	14.89	Call			476.32740	544.040	19.46	0.5506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			864.39200	958.505	18.05	0.7726	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			181.69200	158.805	18.05	0.2274	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,790.72260	1,695.806	23.44	0.8251	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			113.42260	135.506	23.44	0.1749	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			891.70660	987.711	17.99	0.7840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			169.00660	148.011	17.99	0.2160	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,177.73250	1,096.444	21.78	0.7069	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			210.43250	246.144	21.78	0.2931	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			971.46800	897.101	21.14	0.6483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			264.16800	306.801	21.14	0.3517	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,207.22420	1,314.788	17.47	0.8849	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			74.52420	65.088	17.47	0.1151	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			898.63190	995.094	17.98	0.7868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			165.93190	145.394	17.98	0.2132	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,226.99720	1,144.211	21.92	0.7192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			199.69720	233.911	21.92	0.2808	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			934.37730	1,032.481	17.92	0.8007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			151.67730	132.781	17.92	0.1993	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			873.08770	802.771	20.82	0.6157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			295.78770	342.471	20.82	0.3843	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			831.07090	922.726	18.11	0.7579	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			198.37090	173.026	18.11	0.2421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			234.49830	205.700	18.32	0.2731	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			767.19830	855.399	18.32	0.7269	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,335.00070	1,445.467	17.28	0.9131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			52.30070	45.767	17.28	0.0869	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			442.40950	396.991	19.26	0.4193	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			525.10950	596.691	19.26	0.5807	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,240.72440	1,349.128	17.42	0.8929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			68.02440	59.428	17.42	0.1071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			246.05870	216.197	18.38	0.2826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			748.75870	835.897	18.38	0.7174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,949.52780	2,065.652	18.99	0.9676	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			16.82780	15.952	18.99	0.0324	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,249.16640	1,357.773	17.41	0.8948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			66.46640	58.073	17.41	0.1052	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			389.93780	348.279	19.05	0.3866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			572.63780	647.979	19.05	0.6134	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,639.54400	2,755.502	21.34	0.9881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			6.84400	5.802	21.34	0.0119	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			902.96600	831.375	20.92	0.6260	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			285.66600	331.075	20.92	0.3740	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,301.96220	1,217.034	22.14	0.7367	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			184.66220	216.734	22.14	0.2633	2,167,340.00	10,000	10,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,689.12850	2,805.098	21.51	0.9889	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			6.42850	5.398	21.51	0.0111	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,174.16660	1,280.838	17.52	0.8765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			81.46660	71.138	17.52	0.1235	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			564.77080	510.383	19.70	0.4864	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			437.47080	500.083	19.70	0.5136	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			887.98320	817.026	20.87	0.6209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			290.68320	336.726	20.87	0.3791	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			79.68880	69.588	17.51	0.1214	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,182.38880	1,289.288	17.51	0.8786	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			226.97760	198.879	18.28	0.2668	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			779.67760	868.579	18.28	0.7332	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,214.52700	2,330.489	19.90	0.9780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			11.82700	10.789	19.90	0.0220	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,033.69750	957.036	21.34	0.6673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			246.39750	286.736	21.34	0.3327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,468.16570	1,582.753	17.32	0.9341	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			35.46570	33.053	17.32	0.0659	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,057.29010	979.863	21.42	0.6741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			239.99010	279.563	21.42	0.3259	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			350.48830	311.830	18.88	0.3604	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			613.18830	691.530	18.88	0.6396	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,788.37430	2,904.374	21.84	0.9904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			5.67430	4.674	21.84	0.0096	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			654.76370	595.138	20.05	0.5291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			387.46370	444.838	20.05	0.4709	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			345.71690	307.432	18.86	0.3571	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			618.41690	697.132	18.86	0.6429	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,867.83750	2,983.865	22.11	0.9915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			5.13750	4.165	22.11	0.0085	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,686.84820	1,803.324	18.09	0.9524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			24.14820	23.624	18.09	0.0476	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,887.71160	3,003.747	22.18	0.9917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			5.01160	4.047	22.18	0.0083	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			415.74210	372.202	19.16	0.4030	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			548.44210	621.902	19.16	0.5970	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			340.98140	303.071	18.84	0.3539	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			623.68140	702.771	18.84	0.6461	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,803.24370	1,919.537	18.49	0.9599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			20.54370	19.837	18.49	0.0401	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			270.17990	238.165	18.51	0.3018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			712.87990	797.865	18.51	0.6982	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			160.12860	140.254	17.96	0.2076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			912.82860	1,009.954	17.96	0.7924	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			464.35840	417.439	19.35	0.4323	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			507.05840	577.139	19.35	0.5677	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,145.64970	2,261.639	19.66	0.9756	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			12.94970	11.939	19.66	0.0244	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,987.12680	3,103.015	22.36	0.9931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.42680	3.315	22.36	0.0069	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			25.15090	24.680	17.99	0.0497	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,657.85090	1,774.380	17.99	0.9503	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,135.96130	3,252.144	22.64	0.9949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.26130	2.444	22.64	0.0051	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			40.53060	35.561	17.15	0.0707	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,423.23060	1,535.261	17.15	0.9293	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			113.92310	99.533	17.73	0.1603	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,046.62310	1,149.233	17.73	0.8397	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,263.78870	2,379.737	20.07	0.9795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			11.08870	10.037	20.07	0.0205	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			125.69070	109.870	17.79	0.1728	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,008.39070	1,109.570	17.79	0.8272	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			23.50290	22.946	18.16	0.0463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,706.20290	1,822.646	18.16	0.9537	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			558.56900	504.563	19.68	0.4833	5,045,628.00	10,000	30,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			441.26900	504.263	19.68	0.5167	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,510.76150	2,626.697	20.90	0.9857	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			8.06150	6.997	20.90	0.0143	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,245.29470	3,361.647	22.84	0.9959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			2.59470	1.947	22.84	0.0041	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			83.27280	72.714	17.53	0.1256	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,165.97280	1,272.414	17.53	0.8744	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			17.97960	17.153	18.83	0.0348	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,900.67960	2,016.854	18.83	0.9652	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,260.15960	1,176.407	22.02	0.7271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			192.85960	226.107	22.02	0.2729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			492.54400	443.758	19.45	0.4484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			485.24400	553.458	19.45	0.5516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			9.38820	8.319	20.50	0.0170	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,392.08820	2,508.019	20.50	0.9830	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			415.32630	475.668	19.85	0.4950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			602.62630	545.968	19.85	0.5050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,419.31550	2,315.955	24.77	0.8960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			62.01550	75.655	24.77	0.1040	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,939.75160	2,055.886	18.96	0.9671	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			17.05160	16.186	18.96	0.0329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			411.74300	471.710	19.88	0.4920	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			609.04300	552.010	19.88	0.5080	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			408.18680	467.780	19.90	0.4889	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			615.48680	558.080	19.90	0.5111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			253.95020	223.376	18.42	0.2890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			736.65020	823.076	18.42	0.7110	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			672.70250	755.129	18.65	0.6755	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			300.00250	265.429	18.65	0.3245	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			979.18390	904.516	21.17	0.6507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			261.88390	304.217	21.17	0.3493	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			469.93020	422.634	19.37	0.4355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			502.63020	572.334	19.37	0.5645	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			480.98090	548.821	19.47	0.5484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			498.28090	449.121	19.47	0.4516	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			798.67320	888.618	18.21	0.7425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			215.97320	188.918	18.21	0.2575	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			1,085.64610	1,189.611	17.66	0.8518	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			102.94610	89.911	17.66	0.1482	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			355.17440	408.952	20.30	0.4416	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			722.47440	659.252	20.30	0.5584	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			742.68710	829.470	18.40	0.7142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			249.98710	219.770	18.40	0.2858	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			340.03600	392.066	20.42	0.4275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			757.33600	692.366	20.42	0.5725	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,507.47130	1,417.407	22.71	0.7788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			150.17130	177.107	22.71	0.2212	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			212.28080	248.246	21.76	0.2952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,169.58080	1,088.546	21.76	0.7048	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,472.70020	1,383.437	22.61	0.7722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			155.40020	183.137	22.61	0.2278	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,266.12930	1,375.132	17.38	0.8987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			63.42930	55.432	17.38	0.1013	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			553.21100	627.049	19.14	0.6003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			410.51100	367.349	19.14	0.3997	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,008.72450	1,910.355	23.91	0.8544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			91.42450	110.055	23.91	0.1456	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,851.91600	1,968.146	18.66	0.9626	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			19.21600	18.446	18.66	0.0374	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,395.19990	1,307.816	22.40	0.7568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			167.89990	197.516	22.40	0.2432	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,193.83840	2,093.004	24.30	0.8750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			76.53840	92.704	24.30	0.1250	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,081.05180	1,002.874	21.49	0.6809	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			233.75180	272.574	21.49	0.3191	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			919.97740	1,017.431	17.94	0.7952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			157.27740	137.731	17.94	0.2048	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			807.21500	739.856	20.60	0.5918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			319.91500	369.556	20.60	0.4082	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			370.97610	426.536	20.18	0.4561	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			688.27610	626.836	20.18	0.5439	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			678.33100	761.127	18.63	0.6788	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			295.63100	261.427	18.63	0.3212	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,580.75130	1,697.436	17.72	0.9444	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	13.33	Put			28.05130	27.737	17.72	0.0556	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			986.92040	911.954	21.19	0.6531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			259.62040	301.654	21.19	0.3469	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			837.66080	929.816	18.10	0.7609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			194.96080	170.116	18.10	0.2391	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			910.49070	838.584	20.95	0.6285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			283.19070	328.284	20.95	0.3715	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,420.91830	1,332.895	22.47	0.7621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			163.61830	192.595	22.47	0.2379	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			587.57740	664.046	18.99	0.6232	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			374.87740	334.346	18.99	0.3768	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			621.96000	564.180	19.93	0.5141	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			404.66000	463.880	19.93	0.4859	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,590.37010	1,707.034	17.75	0.9451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			27.67010	27.334	17.75	0.0549	0.00	0	13,650
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,105.47350	1,209.467	17.54	0.8461	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			111.17350	97.867	17.54	0.1539	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			767.07950	703.249	20.24	0.5655	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			361.37950	414.849	20.24	0.4345	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			503.93880	572.793	19.31	0.5516	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			509.63880	461.193	19.31	0.4484	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			820.80450	911.102	18.08	0.7393	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			226.50450	199.502	18.08	0.2607	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,627.90570	1,744.765	17.66	0.9411	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			31.70570	31.165	17.66	0.0589	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			383.78430	344.140	18.81	0.3731	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			619.98430	697.740	18.81	0.6269	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			27.75230	27.041	17.97	0.0514	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,723.95230	1,840.641	17.97	0.9486	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			429.62100	386.716	19.00	0.4014	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			575.82100	650.316	19.00	0.5986	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			214.97430	191.300	17.71	0.2428	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			910.47430	1,004.801	17.71	0.7572	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			890.98340	983.838	17.74	0.7490	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			225.48340	200.338	17.74	0.2510	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,127.65450	2,030.610	23.45	0.8413	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			113.15450	134.110	23.45	0.1587	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			518.52310	586.689	19.14	0.5395	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			563.02310	513.189	19.14	0.4605	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,941.32440	2,059.160	18.40	0.9545	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			25.82440	25.660	18.40	0.0455	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			103.45380	92.280	17.21	0.1405	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,218.95380	1,325.780	17.21	0.8595	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,734.10510	2,629.931	24.67	0.8967	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			69.60510	83.431	24.67	0.1033	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			24.78980	23.235	18.62	0.0408	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	02/01/2019	Foreign Exchange Option	12.90	Call			2,044.18980	2,160.735	18.62	0.9592	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			23.76710	21.005	18.63	0.0346	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,314.26710	2,430.105	18.63	0.9654	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			39.59050	36.738	17.75	0.0556	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,063.59050	2,179.438	17.75	0.9444	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			325.73240	296.653	17.77	0.2959	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			921.73240	1,011.353	17.77	0.7041	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,019.75330	2,134.775	17.67	0.9402	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			43.75330	40.075	17.67	0.0598	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			999.89900	1,095.407	17.59	0.7365	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			273.89900	250.707	17.59	0.2635	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			721.36760	668.756	19.24	0.4871	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			567.36760	633.456	19.24	0.5129	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			33.11440	29.415	17.97	0.0452	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,219.11440	2,334.115	17.97	0.9548	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			722.31200	672.047	19.12	0.4727	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			623.81200	692.247	19.12	0.5273	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			45.38140	41.074	17.32	0.0563	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,246.28140	2,360.674	17.32	0.9437	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,088.38120	2,202.592	17.22	0.9298	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			57.48120	52.992	17.22	0.0702	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,094.06300	1,190.154	17.52	0.7301	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			313.16300	290.554	17.52	0.2699	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			850.27620	796.776	19.36	0.5019	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			611.17620	676.376	19.36	0.4981	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			428.19170	395.986	17.93	0.3320	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			939.09170	1,025.586	17.93	0.6680	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,281.82260	1,382.869	17.25	0.7689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			265.62260	247.969	17.25	0.2311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,277.87180	3,394.876	17.98	0.9851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			11.67180	9.976	17.98	0.0149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,020.91750	3,137.343	17.18	0.9811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			14.71750	12.443	17.18	0.0189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			119.36120	113.132	16.85	0.1271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,735.56120	1,848.032	16.85	0.8729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,575.15160	3,692.650	18.89	0.9886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			8.95160	7.750	18.89	0.0114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,738.61140	4,856.794	21.49	0.9972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.41140	1.894	21.49	0.0028	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,337.26710	3,454.383	18.16	0.9859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			11.06710	9.483	18.16	0.0141	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			432.22860	401.659	17.78	0.3222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,018.42860	1,106.559	17.78	0.6778	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,351.77850	2,465.459	16.88	0.9461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			45.57850	40.559	16.88	0.0539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,495.28060	1,602.306	16.90	0.8265	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	13.75	Put			179.08060	167.406	16.90	0.1735	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			682.01430	638.534	18.68	0.4277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			788.21430	863.434	18.68	0.5723	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			826.88700	777.229	19.13	0.4778	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			693.08700	762.129	19.13	0.5222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,727.08640	1,839.551	16.85	0.8715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			120.88640	114.651	16.85	0.1285	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			990.12930	933.936	19.59	0.5271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			606.32930	668.836	19.59	0.4729	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			354.89820	331.416	17.55	0.2832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,121.09820	1,216.316	17.55	0.7168	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,051.78990	993.324	19.75	0.5440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			577.98990	638.224	19.75	0.4560	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,625.01350	2,739.509	16.90	0.9650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			28.81350	24.609	16.90	0.0350	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,414.45690	1,519.434	17.03	0.8061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			208.25690	194.534	17.03	0.1939	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,586.95700	2,701.334	16.89	0.9627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			30.75700	26.434	16.89	0.0373	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,385.79330	1,489.983	17.08	0.7985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			219.59330	205.083	17.08	0.2015	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			808.13960	759.205	19.08	0.4717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			704.33960	774.105	19.08	0.5283	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,277.06610	2,189.699	22.47	0.7622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			263.26610	294.599	22.47	0.2378	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,040.23870	1,129.685	17.71	0.6867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			414.03870	384.785	17.71	0.3133	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,131.18150	2,244.303	16.87	0.9254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			64.98150	59.403	16.87	0.0746	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,222.40320	2,335.741	16.88	0.9346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			56.20320	50.841	16.88	0.0654	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,315.85890	1,417.984	17.19	0.7789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			249.65890	233.084	17.19	0.2211	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,133.37230	1,229.082	17.52	0.7211	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			347.17230	324.182	17.52	0.2789	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			991.75290	1,078.557	17.87	0.6667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			455.55290	423.657	17.87	0.3333	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			996.90620	940.461	19.61	0.5290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			603.10620	665.361	19.61	0.4710	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,285.73660	2,198.229	22.49	0.7632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			261.93660	293.129	22.49	0.2368	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			849.55610	928.556	18.42	0.6026	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			603.35610	563.656	18.42	0.3974	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,304.68490	1,237.773	20.39	0.6055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			480.88490	532.673	20.39	0.3945	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,647.29730	2,554.636	23.10	0.8018	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	17.50	Call			213.49730	239.536	23.10	0.1982	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,090.86200	1,184.824	17.61	0.7061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			374.66200	349.924	17.61	0.2939	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,136.21450	1,074.796	19.97	0.5659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			542.41450	599.696	19.97	0.4341	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,871.03070	1,789.678	21.71	0.7074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			337.23070	374.578	21.71	0.2926	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			976.05810	1,062.062	17.93	0.6600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			469.85810	437.162	17.93	0.3400	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,489.22170	1,416.911	20.83	0.6433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			425.42170	471.811	20.83	0.3567	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,204.07590	2,317.369	16.87	0.9328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			57.87590	52.469	16.87	0.0672	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			1,007.67710	1,095.279	17.82	0.6733	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			441.47710	410.379	17.82	0.3267	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,388.28760	1,318.771	20.59	0.6232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			454.48760	503.671	20.59	0.3768	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			2,023.16370	2,136.060	16.87	0.9132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			76.96370	71.160	16.87	0.0868	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,245.09380	1,180.113	20.24	0.5921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			501.29380	555.013	20.24	0.4079	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,812.50000	1,925.058	16.85	0.8849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			106.30000	100.158	16.85	0.1151	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,908.10740	2,020.802	16.86	0.8985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			91.90740	85.902	16.86	0.1015	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,689.26170	1,611.932	21.30	0.6790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			375.46170	416.832	21.30	0.3210	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,532.96770	1,640.870	16.84	0.8355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			166.76770	155.970	16.84	0.1645	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			845.02010	923.748	18.44	0.6004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			608.82010	568.848	18.44	0.3996	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,548.20850	1,657.046	16.84	0.8387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			162.00850	152.146	16.84	0.1613	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			886.69960	967.862	18.27	0.6201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			560.49960	522.962	18.27	0.3799	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			840.51180	918.968	18.46	0.5982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			614.31180	574.068	18.46	0.4018	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,465.55500	1,571.855	16.95	0.8192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			189.35500	176.955	16.95	0.1808	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,225.22320	2,138.694	22.38	0.7559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			271.42320	303.594	22.38	0.2441	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,294.41180	2,206.771	22.50	0.7643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			260.61180	291.671	22.50	0.2357	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,407.88470	2,318.512	22.70	0.7772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			244.08470	273.412	22.70	0.2228	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,288.58050	1,389.845	17.24	0.7709	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	14.04	Put			262.38050	244.945	17.24	0.2291	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,101.83540	3,004.035	23.85	0.8400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			168.03540	188.935	23.85	0.1600	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,478.87610	3,375.502	24.59	0.8631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			145.07610	160.402	24.59	0.1369	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			723.51140	794.496	18.98	0.5386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			777.31140	729.596	18.98	0.4614	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			696.81840	766.100	19.11	0.5243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			820.61840	771.200	19.11	0.4757	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,182.23830	2,096.424	22.31	0.7505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			278.43830	311.324	22.31	0.2495	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,173.66730	2,087.997	22.29	0.7494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			279.86730	312.897	22.29	0.2506	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			719.63320	790.376	19.00	0.5366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			783.43320	735.476	19.00	0.4634	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,517.82290	1,625.378	16.86	0.8319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			171.62290	160.478	16.86	0.1681	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,854.30870	1,773.301	21.68	0.7049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			340.50870	378.201	21.68	0.2951	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			755.17600	828.249	18.83	0.5554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			728.97600	683.349	18.83	0.4446	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,469.48930	2,379.226	22.80	0.7839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			235.68930	264.126	22.80	0.2161	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,651.52460	1,763.922	16.85	0.8586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			135.32460	129.022	16.85	0.1414	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,085.97370	2,198.996	16.87	0.9205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			69.77370	64.096	16.87	0.0795	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,624.45130	1,548.671	21.15	0.6679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			390.65130	433.571	21.15	0.3321	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,024.20410	966.742	19.68	0.5366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			590.40410	651.642	19.68	0.4634	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,996.42500	2,109.269	16.86	0.9100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			80.22500	74.369	16.86	0.0900	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,693.34610	1,805.776	16.85	0.8659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			127.14610	120.876	16.85	0.1341	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,610.11150	1,722.475	16.84	0.8511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			143.91150	137.575	16.84	0.1489	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			930.36040	1,013.951	18.10	0.6400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			514.16040	479.051	18.10	0.3600	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			1,183.48960	1,281.120	17.43	0.7380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			317.28960	296.220	17.43	0.2620	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			0.00000	802.801	18.95	0.5428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			0.00000	717.901	18.95	0.4572	717,901.40	1,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,037.96130	979.998	19.71	0.5403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			584.16130	644.898	19.71	0.4597	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			649.91630	715.788	19.35	0.4981	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	15.32	Put			903.71630	850.888	19.35	0.5019	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			646.45060	712.056	19.37	0.4962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			910.25060	857.156	19.37	0.5038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			653.40570	719.537	19.33	0.5001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			897.20570	844.637	19.33	0.4999	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			1,343.84870	1,446.095	17.20	0.7766	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			259.94870	243.495	17.20	0.2234	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			19.19370	15.736	16.63	0.0234	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,893.09370	3,008.336	16.63	0.9766	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			538.88800	503.822	18.14	0.3629	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			956.68800	1,040.322	18.14	0.6371	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,187.45240	1,284.186	17.50	0.7260	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			349.65240	327.686	17.50	0.2740	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			989.26630	934.824	19.52	0.5167	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			647.06630	711.324	19.52	0.4833	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			69.72450	63.881	16.73	0.0775	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,157.52450	2,270.381	16.73	0.9225	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			76.31570	70.263	16.67	0.0833	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			2,121.91570	2,234.663	16.67	0.9167	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,284.78900	1,381.994	17.43	0.7243	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			383.78900	362.094	17.43	0.2757	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,140.75200	1,084.315	19.65	0.5305	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			681.75200	744.215	19.65	0.4695	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,233.29610	2,342.654	16.19	0.9178	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			82.29610	72.754	16.19	0.0822	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			159.43860	149.371	16.63	0.1448	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,820.43860	1,929.271	16.63	0.8552	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			663.43110	624.989	18.33	0.3909	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			974.43110	1,054.889	18.33	0.6091	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			73.05710	63.778	16.12	0.0739	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,304.05710	2,413.678	16.12	0.9261	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,376.91520	1,474.903	17.41	0.7236	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			414.51520	393.203	17.41	0.2764	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,290.36690	1,231.995	19.82	0.5421	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			712.76690	773.695	19.82	0.4579	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			112.60200	97.433	15.80	0.1003	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,185.00200	2,289.133	15.80	0.8997	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,303.82310	2,408.425	15.57	0.9167	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			91.42310	76.724	15.57	0.0833	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			789.79360	747.428	18.53	0.4141	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			992.19360	1,069.128	18.53	0.5859	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			18.67570	15.973	14.87	0.0223	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,096.97570	3,213.673	14.87	0.9777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,983.96470	3,541.857	33.96	0.8259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			23.86470	462.257	33.96	0.1741	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			571.50040	1,308.446	33.96	0.3722	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	14.58	Call			1,231.60040	2,088.046	33.96	0.6278	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,551.38720	3,202.381	33.96	0.7893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			476.71960	1,209.410	33.96	0.3528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,341.01220	2,193.628	33.96	0.6462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			480.91220	1,214.028	33.96	0.3538	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,352.64780	2,204.402	33.96	0.6481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			472.54780	1,204.802	33.96	0.3519	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			596.35460	1,332.662	33.96	0.3769	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,049.32420	3,437.497	33.96	0.6618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			329.42420	837.097	33.96	0.3382	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			497.88640	1,232.597	33.96	0.3574	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,317.98640	2,172.197	33.96	0.6426	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,346.81960	2,199.010	33.96	0.6472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			689.51760	1,447.116	33.96	0.4979	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			2,333.58050	3,030.508	33.96	0.7688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			93.48050	670.908	33.96	0.2312	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,657.11970	2,474.876	33.96	0.6919	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			297.01970	995.276	33.96	0.3081	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,206.45460	2,062.262	33.96	0.6231	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			803.97000	1,600.620	33.96	0.5320	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			329.58950	1,037.036	33.96	0.3171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,589.68950	2,416.636	33.96	0.6829	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,391.86020	2,038.790	33.96	0.4950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			711.96020	1,478.390	33.96	0.5050	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,449.41760	2,087.516	33.96	0.5021	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			281.51900	974.771	33.96	0.3035	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,137.23620	1,820.686	33.96	0.4616	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			827.33620	1,630.286	33.96	0.5384	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,134.36590	2,871.309	33.96	0.7485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			134.26590	751.709	33.96	0.2515	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,183.87000	1,861.020	33.96	0.4680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,115.67160	1,966.491	33.96	0.6056	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,350.63640	3,044.032	33.96	0.7705	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			90.53640	664.432	33.96	0.2295	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			114.29280	713.966	33.96	0.2422	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,224.39280	2,943.567	33.96	0.7578	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,691.61900	2,504.371	33.96	0.6965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			61.28720	592.781	33.96	0.2107	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,307.13730	1,966.736	33.96	0.4843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			747.23730	1,526.336	33.96	0.5157	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,559.98120	4,834.901	33.96	0.9240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.88120	165.301	33.96	0.0760	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			695.57160	1,426.891	33.96	0.3944	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			647.34590	612.758	17.98	0.3582	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,179.34590	1,264.258	17.98	0.6418	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,412.32380	2,332.194	21.88	0.7018	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	20/06/2019	Foreign Exchange Option	17.22	Call		444.32380	483.694	21.88	0.2982	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		908.06930	863.690	18.74	0.4329	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		1,005.96930	1,081.190	18.74	0.5671	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,458.60380	1,556.294	17.40	0.7237	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		440.70380	418.794	17.40	0.2763	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,429.14730	1,369.333	19.97	0.5520	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		737.04730	796.833	19.97	0.4480	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		94.62560	83.531	15.29	0.0862	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,362.52560	2,471.031	15.29	0.9138	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		128.66740	115.906	15.62	0.1103	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,212.46740	2,319.306	15.62	0.8897	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,788.74300	1,720.358	20.67	0.6108	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		626.54300	677.758	20.67	0.3892	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		2,015.41560	2,120.162	16.14	0.8524	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		187.61560	172.762	16.14	0.1476	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,576.91230	1,515.699	20.11	0.5594	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		769.51230	828.999	20.11	0.4406	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		99.82880	86.982	14.83	0.0867	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,432.42880	2,540.282	14.83	0.9133	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,038.24140	991.188	18.95	0.4489	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		1,030.84140	1,104.488	18.95	0.5511	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,551.38130	1,649.981	17.40	0.7244	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		468.78130	446.681	17.40	0.2756	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		148.14190	132.788	15.41	0.1185	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,242.74190	2,348.088	15.41	0.8815	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,737.48630	1,672.928	20.36	0.5787	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		745.48630	802.228	20.36	0.4213	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		575.55810	550.112	17.65	0.3113	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,453.55810	1,549.412	17.65	0.6887	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,633.94000	1,733.985	17.41	0.7253	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		492.74000	470.685	17.41	0.2747	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,730.24620	1,666.656	20.27	0.5683	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		791.44620	849.956	20.27	0.4317	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		106.75940	93.450	14.63	0.0889	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,497.95940	2,606.750	14.63	0.9111	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,171.86840	1,123.516	19.17	0.4649	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		1,043.06840	1,116.816	19.17	0.5351	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		170.80960	154.385	15.37	0.1280	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,277.80960	2,383.685	15.37	0.8720	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		3,972.85650	3,874.937	23.87	0.7804	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		375.75650	400.237	23.87	0.2196	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,433.48650	2,358.116	21.41	0.6522	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		627.78650	675.316	21.41	0.3478	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,690.79570	4,809.447	17.66	0.9875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		16.49570	12.247	17.66	0.0125	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,963.72140	3,082.704	13.46	0.9589	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			39.42140	35.504	13.46	0.0411	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,419.25350	1,509.460	17.87	0.6563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			714.95350	682.260	17.87	0.3437	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,200.66620	1,152.257	19.17	0.4634	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,074.96620	1,149.457	19.17	0.5366	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,853.86960	1,956.395	17.04	0.7673	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			399.56960	379.195	17.04	0.2327	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,015.55210	2,931.667	22.28	0.7096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			509.85210	548.867	22.28	0.2904	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,702.97000	1,803.811	17.33	0.7321	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			488.67000	466.611	17.33	0.2679	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,947.45490	2,864.464	22.18	0.7037	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			521.75490	561.664	22.18	0.2963	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,631.46500	1,730.427	17.46	0.7144	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			537.16500	513.227	17.46	0.2856	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,484.16810	3,394.748	22.94	0.7465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			438.46810	471.948	22.94	0.2535	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,071.32860	1,145.634	19.18	0.5353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,207.02860	1,158.434	19.18	0.4647	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,777.09950	1,879.771	17.21	0.7496	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			442.79950	422.571	17.21	0.2504	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,138.64800	1,214.076	18.90	0.5599	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,094.34800	1,046.876	18.90	0.4401	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,770.52730	2,689.973	21.92	0.6873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			554.82730	597.173	21.92	0.3127	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,893.23930	1,992.893	16.90	0.7767	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			378.93930	355.693	16.90	0.2233	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,266.98660	4,167.249	24.36	0.7887	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			371.28660	394.449	24.36	0.2113	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,629.04430	3,534.809	23.14	0.7563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			423.34430	452.009	23.14	0.2437	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,326.33020	3,238.664	22.72	0.7349	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			460.63020	495.864	22.72	0.2651	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,745.89190	1,847.810	17.26	0.7424	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			461.59190	440.610	17.26	0.2576	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,665.60560	3,570.512	23.20	0.7585	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			419.90560	447.712	23.20	0.2415	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,194.99850	2,300.190	15.77	0.8471	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			220.69850	202.990	15.77	0.1529	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,187.98880	2,292.988	15.80	0.8456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			223.68880	205.788	15.80	0.1544	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,202.02830	2,307.415	15.75	0.8486	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			217.72830	200.215	15.75	0.1514	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,411.00580	1,356.767	19.59	0.5053	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			965.30580	1,033.967	19.59	0.4947	0.00	0	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,559.81030	2,680.921	14.69	0.9060	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	30/09/2019	Foreign Exchange Option	15.68	Call			1,063.95190	1,136.922	19.31	0.5241	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,716.26900	1,816.581	17.37	0.7269	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			514.56900	491.381	17.37	0.2731	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			818.84760	877.168	20.38	0.4265	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,867.14760	1,801.968	20.38	0.5735	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			108.11030	105.721	14.69	0.0940	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,292.25190	1,241.722	19.31	0.4759	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			187.22770	178.193	15.47	0.1372	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,312.82770	2,427.393	15.47	0.8628	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,801.14240	1,902.747	17.38	0.7288	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			535.54240	512.347	17.38	0.2712	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,029.54180	1,963.078	20.62	0.5800	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			845.14180	903.478	20.62	0.4200	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			209.48860	205.867	15.58	0.1475	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,335.08860	2,456.267	15.58	0.8525	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,625.24600	2,756.200	14.69	0.9026	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			109.64600	115.800	14.69	0.0974	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,436.39040	1,383.930	19.57	0.4886	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,081.99040	1,154.330	19.57	0.5114	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,167.43000	2,100.507	20.82	0.5835	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			874.33000	933.307	20.82	0.4165	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			128.13890	128.869	14.83	0.1018	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,705.03890	2,831.669	14.83	0.8982	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,559.25490	1,505.825	19.78	0.4967	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,106.15490	1,178.625	19.78	0.5033	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,879.21960	1,983.075	17.40	0.7307	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			552.31960	530.275	17.40	0.2693	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			243.18850	236.051	15.76	0.1569	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,386.38850	2,505.251	15.76	0.8431	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,870.76170	4,766.658	25.07	0.7718	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			477.26170	499.558	25.07	0.2282	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,754.37840	3,883.029	15.09	0.9633	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			37.87840	40.129	15.09	0.0367	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,269.20070	2,383.460	16.25	0.8128	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			794.61820	848.785	21.43	0.3779	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,216.10550	1,293.812	19.52	0.5331	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,419.60550	1,370.912	19.52	0.4669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			322.70070	310.560	16.25	0.1872	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,212.62150	1,290.148	19.53	0.5319	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,426.12150	1,377.248	19.53	0.4681	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,219.60840	1,297.482	19.51	0.5342	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,413.10840	1,364.582	19.51	0.4658	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,568.11820	2,495.885	21.43	0.6221	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,963.71020	2,069.527	17.39	0.7332	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			569.11020	547.927	17.39	0.2668	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,312.01110	2,244.453	21.00	0.5864	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	31/12/2019	Foreign Exchange Option	17.05	Call			906.61110	966.053	21.00	0.4136	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			138.57600	143.145	14.97	0.1062	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,783.17600	2,914.745	14.97	0.8938	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,695.86600	1,641.482	19.99	0.5051	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,130.46600	1,203.082	19.99	0.4949	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			271.44410	269.497	16.00	0.1662	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,430.24410	2,555.397	16.00	0.8338	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			302.24140	299.550	16.15	0.1739	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,472.34140	2,597.850	16.15	0.8261	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			333.70950	328.164	16.25	0.1803	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,519.40950	2,643.164	16.25	0.8197	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,527.14430	1,614.448	19.21	0.5811	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,331.84430	1,289.348	19.21	0.4189	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,523.49490	1,610.595	19.22	0.5800	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,338.19490	1,295.495	19.22	0.4200	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,519.85760	1,606.753	19.23	0.5789	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,344.55760	1,301.653	19.23	0.4211	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			367.72740	359.408	16.39	0.1867	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,568.92740	2,691.108	16.39	0.8133	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			394.43430	389.862	16.53	0.1928	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,602.73430	2,729.562	16.53	0.8072	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			426.91240	422.015	16.65	0.1980	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,657.11240	2,784.915	16.65	0.8020	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,922.09420	2,024.712	18.59	0.6457	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,100.69420	1,070.312	18.59	0.3543	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,917.77120	2,020.247	18.60	0.6446	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,106.37120	1,075.847	18.60	0.3554	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,926.43030	2,029.182	18.57	0.6468	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,095.03030	1,064.782	18.57	0.3532	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,232.07650	1,200.717	18.85	0.3669	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,950.77650	2,054.117	18.85	0.6331	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,070.83270	2,177.610	18.81	0.6421	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,240.63270	1,211.011	18.81	0.3579	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,078.98670	2,185.989	18.78	0.6440	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,228.78670	1,199.389	18.78	0.3560	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,074.89930	2,181.794	18.80	0.6430	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,234.69930	1,205.194	18.80	0.3570	0.00	0	0
Total \$ / R Option												7,930,869.40	21,000	8,678,697
Total \$ / R												566,531,356.50	58,225	9,749,329
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		14.99970		14.88270			0.0000	0.00	0	337
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		15.18490		15.06620			0.0000	0.00	0	10
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		15.35960		15.24010			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		15.54720		15.42430			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		15.73290		15.60650			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											0.00	0	347
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put		103,369.74560	95,703.638	21.34	0.6673		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		24,639.74560	28,673.639	21.34	0.3327		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		37,097.60500	42,653.593	20.18	0.4561		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		68,827.60500	62,683.593	20.18	0.5439		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		36,776.10580	42,296.183	20.20	0.4532		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		69,506.10580	63,326.183	20.20	0.5468		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		37,421.84820	43,013.877	20.15	0.4590		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		68,151.84820	62,043.877	20.15	0.5410		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		25,916.33500	24,194.400	17.23	0.2271		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		128,858.04640	138,984.480	17.24	0.7709		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		26,238.04640	24,494.480	17.24	0.2291		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		130,217.12520	140,386.699	17.22	0.7749		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		25,597.12520	23,896.699	17.22	0.2251		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		129,536.33500	139,684.400	17.23	0.7729		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		134,681.95780	144,211.280	17.54	0.7027		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		47,671.95780	45,251.280	17.54	0.2973		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		134,101.21990	143,610.338	17.55	0.7009		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		48,091.21990	45,650.338	17.55	0.2991		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		135,264.78250	144,813.817	17.53	0.7044		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		47,254.78250	44,853.817	17.53	0.2956		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		143,378.60100	152,544.177	17.83	0.6607		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		69,948.60100	66,824.177	17.83	0.3393		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		142,892.53920	152,006.960	17.84	0.6592		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		70,462.53920	67,286.960	17.84	0.3408		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		142,407.74870	151,471.457	17.86	0.6578		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		70,977.74870	67,751.457	17.86	0.3422		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		205,959.16660	216,127.649	16.95	0.7648		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		46,309.16660	43,837.649	16.95	0.2352		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		205,399.68530	215,529.198	16.97	0.7634		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		46,749.68530	44,239.198	16.97	0.2366		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		204,841.78810	214,932.719	16.99	0.7620		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		47,191.78810	44,642.719	16.99	0.2380		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	347
£ / R	On 15/10/2018	Foreign Exchange Future			19.44820	19.31370			0.0000		0.00	0	48
£ / R	On 14/12/2018	Foreign Exchange Future			19.65780	19.52480			0.0000		0.00	0	439,388
£ / R	On 18/03/2019	Foreign Exchange Future			19.99860	19.86290			0.0000		0.00	0	6,644
£ / R	On 14/06/2019	Foreign Exchange Future			20.32020	20.18200			0.0000		0.00	0	5,856
£ / R	On 16/09/2019	Foreign Exchange Future			20.67110	20.52620			0.0000		0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future			21.02120	20.86950			0.0000		0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future			21.40400	21.24530			0.0000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												0.00	0	462,299
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			127.34640	78.882	20.16	0.2424	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			361.04640	447.082	20.16	0.7576	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,528.29290	1,647.620	18.06	0.8625	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			123.49290	109.820	18.06	0.1375	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,520.05650	1,639.181	18.06	0.8609	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			125.25650	111.381	18.06	0.1391	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,536.54820	1,656.076	18.06	0.8641	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			121.74820	108.276	18.06	0.1359	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,103.02230	2,222.261	17.64	0.8307	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			240.12230	223.661	17.64	0.1693	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,018.25850	1,930.592	19.28	0.6842	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			441.15850	489.192	19.28	0.3158	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,016.61740	959.001	18.10	0.4763	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			879.51740	957.601	18.10	0.5237	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,872.63040	1,987.970	17.63	0.7929	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			309.73040	289.370	17.63	0.2071	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,865.17660	1,980.379	17.63	0.7916	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			312.27660	291.779	17.63	0.2084	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,880.09920	1,995.575	17.63	0.7943	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			307.19920	286.975	17.63	0.2057	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,071.82620	2,185.964	17.92	0.7456	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			519.82620	495.764	17.92	0.2544	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,065.00970	2,179.023	17.92	0.7444	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			523.00970	498.823	17.92	0.2556	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,078.65570	2,192.913	17.92	0.7467	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			516.65570	492.713	17.92	0.2533	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,379.07440	2,499.939	18.13	0.7329	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			672.87440	648.839	18.13	0.2671	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,372.53670	2,493.308	18.13	0.7319	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			676.33670	652.208	18.13	0.2681	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,385.62350	2,506.587	18.13	0.7339	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			669.42350	645.487	18.13	0.2661	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			2,121.41720	2,237.142	18.64	0.6395	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,211.91720	1,175.942	18.64	0.3605	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			2,116.34780	2,231.936	18.65	0.6385	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,216.84780	1,180.736	18.65	0.3615	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			2,126.49710	2,242.351	18.64	0.6404	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,206.99710	1,171.151	18.64	0.3596	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,427.04400	1,392.077	18.97	0.3653	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,372.18200	2,496.475	18.97	0.6363	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,416.88200	1,382.475	18.97	0.3637	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,367.26320	2,491.276	18.97	0.6355	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,421.96320	1,387.276	18.97	0.3645	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,362.34400	2,486.077	18.97	0.6347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	1,500
Total £ / R												0.00	0	463,799
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13324		0.13147			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13599		0.13417			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13861		0.13676			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,180.71100	1,344.357	15.41	0.9472	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			33.81100	20.057	15.41	0.0528	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			501.29290	600.786	18.62	0.6364	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			354.39290	276.486	18.62	0.3636	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,157.54600	2,333.205	22.02	0.9812	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			10.64600	8.905	22.02	0.0188	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,650.69100	1,809.000	22.31	0.8208	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			233.39100	209.900	22.31	0.1792	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			994.30980	1,121.867	22.34	0.6472	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			577.00980	522.767	22.34	0.3528	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,485.21310	2,660.576	22.28	0.9342	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			67.91310	61.476	22.28	0.0658	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,190.01650	1,306.935	18.20	0.6920	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			514.31650	446.335	18.20	0.3080	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			771.62430	863.019	20.31	0.5097	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,095.92430	1,002.419	20.31	0.4903	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,819.27460	1,979.396	15.99	0.8764	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			143.57460	118.796	15.99	0.1236	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	15/10/2018	Foreign Exchange Future			17.07770		17.00500			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.29740		17.22650			0.0000	1,124,331.00	65	109,996
€ / R	On	18/03/2019	Foreign Exchange Future			17.66130		17.58790			0.0000	0.00	0	36,646
€ / R	On	14/06/2019	Foreign Exchange Future			18.00930		17.93370			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.25780		18.17560			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.39320		18.31220			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.71890		18.63130			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			19.17190		19.07710			0.0000	0.00	0	0
Total € / R Future												1,124,331.00	65	158,766
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			705.21890	634.893	21.78	0.8716	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			30.21890	32.593	21.78	0.1284	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			311.96960	342.878	19.60	0.3622	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			965.46960	925.478	19.60	0.6378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			309.45200	340.168	19.62	0.3599	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			972.95200	932.768	19.62	0.6401	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			306.95490	337.477	19.64	0.3576	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			980.45490	940.077	19.64	0.6424	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			929.00440	981.057	17.37	0.5878	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			671.10440	649.757	17.37	0.4122	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,365.73910	2,315.958	20.88	0.7580	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,097.02380	2,167.748	16.04	0.8884	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			109.12380	106.448	16.04	0.1116	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,651.57890	1,718.067	15.96	0.8167	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			203.67890	196.767	15.96	0.1833	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,644.07060	1,710.479	15.97	0.8150	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			303.63910	327.258	20.88	0.2420	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			170.90850	165.047	15.84	0.1607	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			206.17060	199.179	15.97	0.1850	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,659.10760	1,725.671	15.95	0.8183	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			201.20760	194.372	15.95	0.1817	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,758.80850	1,826.347	15.84	0.8393	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,550.42210	1,617.487	16.38	0.7091	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			486.72210	478.187	16.38	0.2909	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,544.31160	1,611.303	16.39	0.7075	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			490.61160	482.003	16.39	0.2925	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,556.55100	1,623.689	16.37	0.7107	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			482.85100	474.389	16.37	0.2893	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			251.35410	251.875	15.78	0.1667	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,396.95410	2,479.675	15.78	0.8333	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,204.50060	2,169.250	19.57	0.6245	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			730.10060	777.050	19.57	0.3755	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,237.02460	2,318.090	15.84	0.8093	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			301.42460	300.290	15.84	0.1907	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,723.99340	1,798.355	16.37	0.7070	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			558.39340	550.555	16.37	0.2930	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,458.01470	1,525.709	17.09	0.6131	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			925.81470	912.509	17.09	0.3869	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,453.54780	1,521.146	17.11	0.6118	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			931.34780	917.946	17.11	0.3882	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,462.50390	1,530.286	17.08	0.6145	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			920.30390	907.086	17.08	0.3855	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,665.93050	1,740.950	17.14	0.6169	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,054.63050	1,042.050	17.14	0.3831	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,661.55330	1,736.493	17.16	0.6158	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,060.25330	1,047.593	17.16	0.3842	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,670.32140	1,745.429	17.13	0.6181	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,049.02140	1,036.529	17.13	0.3819	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,245.64300	1,232.264	17.39	0.3875	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,858.52790	1,939.866	17.40	0.6114	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,251.42790	1,237.966	17.40	0.3886	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,866.97010	1,948.482	17.38	0.6135	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,239.87010	1,226.582	17.38	0.3865	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,862.74300	1,944.164	17.39	0.6125	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												1,124,331.00	65	254,402
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.60870		10.52030			0.0000	0.00	0	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.75470		10.66520			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.89770		10.80700			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			11.05430		10.96290			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			11.21160		11.11900			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.38320		11.28670			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	42,045
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,010.01480	936.330	17.75	0.8413	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			49.42510	63.922	17.78	0.1564	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,019.12510	945.222	17.78	0.8436	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			51.22080	66.157	17.73	0.1611	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,000.92080	927.457	17.73	0.8389	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			50.31480	65.030	17.75	0.1587	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			255.94490	232.893	14.29	0.3295	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			555.49230	621.594	14.31	0.6667	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			260.29230	236.894	14.31	0.3333	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			566.83760	633.629	14.28	0.6743	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			251.63760	228.930	14.28	0.3257	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			561.14490	627.593	14.29	0.6705	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			444.46630	495.395	15.24	0.4926	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			647.46630	607.695	15.24	0.5074	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			440.94760	491.597	15.26	0.4898	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			653.94760	613.897	15.26	0.5102	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			448.01280	499.221	15.22	0.4954	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			641.01280	601.521	15.22	0.5046	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			721.03950	786.646	14.92	0.6022	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			518.13950	492.346	14.92	0.3978	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			716.34940	781.730	14.93	0.5996	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			523.44940	497.430	14.93	0.4004	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			725.75720	791.590	14.90	0.6047	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			512.85720	487.290	14.90	0.3953	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			836.27680	904.649	15.31	0.6018	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			607.27680	583.049	15.31	0.3982	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			831.69750	899.869	15.32	0.5997	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			612.69750	588.269	15.32	0.4003	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			827.14200	895.112	15.34	0.5975	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			618.14200	593.512	15.34	0.4025	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			717.79820	693.830	15.68	0.4042	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			943.37250	1,016.277	15.66	0.5995	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			706.67250	683.077	15.66	0.4005	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			938.92230	1,011.644	15.67	0.5976	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			712.22230	688.444	15.67	0.4024	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			934.49820	1,007.030	15.68	0.5958	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	42,045
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.57650		11.52440			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.73910		11.68600			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.89050		11.83670			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.90710		11.85470			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			12.06810		12.01460			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			12.22960		12.17470			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			2,047.90000	2,099.616	20.10	0.9909	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.50000	3.116	20.10	0.0091	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,037.94590	2,089.658	20.04	0.9908	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.54590	3.158	20.04	0.0092	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,057.85490	2,109.575	20.16	0.9911	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.45490	3.075	20.16	0.0089	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,064.50730	1,114.722	14.69	0.8340	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			108.50730	105.622	14.69	0.1660	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,056.62780	1,106.753	14.69	0.8316	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			110.62780	107.653	14.69	0.1684	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,072.41430	1,122.717	14.68	0.8365	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			106.41430	103.617	14.68	0.1635	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,227.74980	1,278.422	15.17	0.7990	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			181.04980	177.922	15.17	0.2010	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,220.35760	1,270.955	15.17	0.7968	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			183.65760	180.455	15.17	0.2032	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,212.98820	1,263.516	15.18	0.7946	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			186.28820	183.016	15.18	0.2054	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			961.80500	1,005.948	15.82	0.6450	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			487.10500	478.848	15.82	0.3550	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			956.67260	1,000.701	15.83	0.6428	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			491.97260	483.601	15.83	0.3572	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			951.56560	995.480	15.85	0.6406	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			496.86560	488.380	15.85	0.3594	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			1,067.69210	1,115.137	16.13	0.6342	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			593.09210	587.037	16.13	0.3658	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			1,062.82070	1,110.163	16.15	0.6323	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			598.22070	592.063	16.15	0.3677	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	13/12/2019	Foreign Exchange Option	11.53	Call			1,072.58560	1,120.138	16.12	0.6361	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			587.98560	582.038	16.12	0.3639	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,175.97900	1,226.958	16.32	0.6287	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			691.27900	687.358	16.32	0.3713	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,171.28750	1,222.166	16.34	0.6270	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			696.58750	692.566	16.34	0.3730	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,180.69020	1,231.769	16.31	0.6304	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			685.99020	682.169	16.31	0.3696	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			697.57040		648.42230			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	14/12/2018	Foreign Exchange Future			15.19420		15.09120			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.53140		15.42510			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.85370		15.74540			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			16.20720		16.09240			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			16.49870		16.38180			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			17.20740		17.08240			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,798
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,904.35950	2,009.775	19.92	0.9537	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			23.15950	25.575	19.92	0.0463	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,894.53580	1,999.985	19.87	0.9533	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			23.33580	25.785	19.87	0.0467	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,914.18570	2,019.567	19.98	0.9542	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			22.98570	25.367	19.98	0.0458	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,251.12350	1,344.318	17.52	0.7456	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			306.02350	292.918	17.52	0.2544	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,264.99690	1,358.453	17.52	0.7494	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			299.89690	287.053	17.52	0.2506	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,258.04780	1,351.376	17.52	0.7475	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			302.94780	289.976	17.52	0.2525	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,457.76870	1,553.524	17.49	0.7195	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			442.36870	429.824	17.49	0.2805	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,451.36360	1,547.016	17.49	0.7178	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			445.96360	433.316	17.49	0.2822	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,464.19680	1,560.050	17.48	0.7211	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			438.79680	426.350	17.48	0.2789	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,306.22650	1,395.980	18.16	0.6073	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			903.82650	878.780	18.16	0.3927	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,301.77270	1,391.395	18.17	0.6059	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			909.37270	884.196	18.17	0.3941	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,310.69030	1,400.586	18.14	0.6087	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			898.29030	873.386	18.14	0.3913	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,475.62450	1,570.530	18.19	0.6064	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,043.82450	1,021.830	18.19	0.3936	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,471.34200	1,566.125	18.21	0.6052	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,049.54200	1,027.425	18.21	0.3948	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,467.07370	1,561.735	18.22	0.6039	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,055.27370	1,033.034	18.22	0.3961	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,709.19940	1,815.736	18.69	0.6042	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,256.79940	1,238.336	18.69	0.3958	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,705.00860	1,811.416	18.70	0.6032	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,262.60860	1,244.016	18.70	0.3968	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,713.40220	1,820.067	18.68	0.6053	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,251.00220	1,232.667	18.68	0.3947	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,798
CNH / R	On	14/12/2018	Foreign Exchange Future			2.15000		2.14460			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.16660		2.16260			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18560		2.18250			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			35.46790	37.853	18.20	0.0521	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,384.95370	2,441.681	17.95	0.9427	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			38.95370	41.681	17.95	0.0573	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,288.80490	2,345.909	17.70	0.9370	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			42.80490	45.909	17.70	0.0630	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,481.46790	2,537.853	18.20	0.9479	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			622.28720	630.067	16.38	0.3664	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,362.61510	1,411.577	16.26	0.6670	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			536.61510	545.577	16.26	0.3330	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,304.52210	1,352.922	16.32	0.6504	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			578.52210	586.922	16.32	0.3496	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,248.28720	1,296.067	16.38	0.6336	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,382.37880	2,427.409	16.19	0.7898	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			357.37880	371.408	16.19	0.2102	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,304.78340	2,349.797	16.13	0.7795	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			379.78340	393.797	16.13	0.2205	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,461.02680	2,506.034	16.25	0.7998	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			336.02680	350.034	16.25	0.2002	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												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
CURRENCO	On	06/11/2018	Foreign Exchange Future			404.81270		318.74990			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.34010		2.32970			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.39120		2.38030			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.44010		2.42880			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.48520		2.47340			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.63790		2.62450			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.71360		2.70090			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			39.53120	33.334	16.75	0.0467	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,439.06980	2,536.380	16.40	0.9499	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			42.06980	35.380	16.40	0.0501	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,341.84530	2,438.614	16.05	0.9462	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			44.84530	37.614	16.05	0.0538	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,536.53120	2,634.334	16.75	0.9533	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			475.23290	464.757	15.99	0.2795	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,811.57080	1,913.048	15.93	0.7487	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			408.57080	401.048	15.93	0.2513	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,744.08510	1,844.126	15.96	0.7347	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			441.08510	432.126	15.96	0.2653	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,678.23290	1,776.757	15.99	0.7205	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,158.53520	3,265.180	16.21	0.8525	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			270.53520	264.180	16.21	0.1475	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,075.08780	3,182.300	16.18	0.8447	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			287.08780	281.300	16.18	0.1553	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,992.44460	3,100.270	16.15	0.8367	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			304.44460	299.270	16.15	0.1633	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,967.59110	2,059.657	16.93	0.6158	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,233.59110	1,207.657	16.93	0.3842	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			2,065.57910	2,164.775	16.85	0.6355	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,131.57910	1,112.775	16.85	0.3645	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			2,016.02890	2,111.687	16.89	0.6257	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,182.02890	1,159.687	16.89	0.3743	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,420.87850	2,530.107	17.87	0.6148	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,575.87850	1,551.107	17.87	0.3852	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,374.53970	2,482.440	17.93	0.6069	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,629.53970	1,603.440	17.93	0.3931	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,468.10410	2,578.647	17.82	0.6227	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,523.10410	1,499.647	17.82	0.3773	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			1,907.50000	1,886.755	18.26	0.3937	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,808.52920	2,916.759	18.17	0.6199	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			1,799.52920	1,780.759	18.17	0.3801	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,762.12550	2,869.385	18.21	0.6131	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			1,853.12550	1,833.385	18.21	0.3869	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,716.50000	2,822.755	18.26	0.6063	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.91700		1.90140			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.94270		1.92710			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.96730		1.95150			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,324.74630	3,479.116	21.70	0.9859	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			10.74630	9.116	21.70	0.0141	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,225.54590	3,379.887	21.34	0.9846	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			11.54590	9.887	21.34	0.0154	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,424.00980	3,578.410	22.05	0.9871	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			10.00980	8.410	22.05	0.0129	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,702.27940	1,835.761	17.54	0.7766	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			331.27940	308.761	17.54	0.2234	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,633.79900	1,764.905	17.60	0.7615	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			362.79900	337.905	17.60	0.2385	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,772.59810	1,908.343	17.48	0.7914	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			301.59810	281.343	17.48	0.2086	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,262.36060	2,404.537	17.31	0.8024	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			347.36060	331.537	17.31	0.1976	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,191.05380	2,331.327	17.36	0.7907	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			376.05380	358.327	17.36	0.2093	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,335.15080	2,479.124	17.27	0.8138	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			320.15080	306.124	17.27	0.1862	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14700		0.14590			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14700		0.14560			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14690		0.14520			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.82200		1.81440			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.85250		1.84470			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.88170		1.87370			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.66580		9.60590			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.79630		9.73520			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92450		9.86280			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.06730		10.00250			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.59480		10.52200			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.76290		10.69000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			712.77670	766.788	14.95	0.8976	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			36.87670	30.988	14.95	0.1024	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			704.17330	758.084	14.97	0.8942	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			38.27330	32.283	14.97	0.1058	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			721.41990	775.533	14.93	0.9009	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			35.51990	29.733	14.93	0.0991	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			486.19410	530.799	15.20	0.6229	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			290.99410	274.499	15.20	0.3771	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			496.75970	541.825	15.17	0.6309	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			281.55970	265.525	15.17	0.3691	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			491.45620	536.292	15.19	0.6269	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			286.25620	269.992	15.19	0.3731	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			481.56440	522.075	15.91	0.5276	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			538.76440	517.575	15.91	0.4724	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			477.60680	517.916	15.93	0.5245	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			544.80680	523.416	15.93	0.4755	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			485.55310	526.268	15.89	0.5306	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			532.75310	511.768	15.89	0.4694	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			677.76760	727.061	15.91	0.5865	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			525.26760	509.761	15.91	0.4135	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			673.22140	722.343	15.93	0.5839	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			530.72140	515.043	15.93	0.4161	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			682.34190	731.803	15.90	0.5891	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			519.84190	504.503	15.90	0.4109	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			832.27910	887.016	16.73	0.5869	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			660.27910	642.216	16.73	0.4131	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			827.86460	882.446	16.74	0.5848	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			665.86460	647.646	16.74	0.4152	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			836.71640	891.613	16.71	0.5889	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			654.71640	636.813	16.71	0.4111	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			934.40760	989.426	16.97	0.5847	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			764.40760	746.526	16.97	0.4153	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			930.06880	984.948	16.98	0.5829	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			770.06880	752.048	16.98	0.4171	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			938.76130	993.918	16.96	0.5865	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			758.76130	741.018	16.96	0.4135	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.37520		1.37310			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.38560		1.38220			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.39570		1.39310			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,131.00000	1,152.000		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			1,031.00000	1,052.000		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			1,231.00000	1,252.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			422.00000	456.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			322.00000	356.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			522.00000	556.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			731.00000	757.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			631.00000	657.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			831.00000	857.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.31050		1.31190			0.0000	655,250.00	500	30
Total QUANTO £ / \$ Future												655,250.00	500	30
Total QUANTO £ / \$												655,250.00	500	30
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.15320		1.15750			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.16310		1.16740			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.17250		1.17670			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	40
Total QUANTO € / \$												0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/12/2018	Foreign Exchange Future			10.84400		10.78010			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			11.00140		10.93680			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.15280		11.08840			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,417.72320	1,480.538	17.17	0.9784	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			7.62320	6.538	17.17	0.0216	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,407.84030	1,470.632	17.10	0.9781	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			7.74030	6.632	17.10	0.0219	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,427.60850	1,490.445	17.24	0.9788	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			7.50850	6.445	17.24	0.0212	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			782.61670	840.257	15.27	0.7461	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			185.81670	178.857	15.27	0.2539	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			775.81520	833.308	15.27	0.7430	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			189.01520	181.908	15.27	0.2570	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			789.45190	847.241	15.26	0.7492	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			182.65190	175.841	15.26	0.2508	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			143.62540	140.640	15.20	0.1757	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,224.35010	1,285.518	15.20	0.8223	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			145.95010	142.718	15.20	0.1777	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,239.90130	1,301.383	15.20	0.8264	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			141.50130	138.583	15.20	0.1736	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,232.02540	1,293.441	15.20	0.8243	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.34200		2.32100			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.21200		2.19010			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.08970		2.07170			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			11.64270	6.402	32.30	0.0498	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			660.64270	634.402	32.30	0.9502	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			11.91160	6.400	32.66	0.0493	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			670.91160	644.400	32.66	0.9507	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			11.37670	6.407	31.95	0.0503	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			650.37670	624.407	31.95	0.9497	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			22.09340	25.911	26.96	0.1389	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			561.99340	543.911	26.96	0.8611	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			21.31440	25.146	27.04	0.1352	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			571.21440	553.146	27.04	0.8648	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			22.90090	26.704	26.88	0.1426	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			552.80090	534.704	26.88	0.8574	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.09520	2.861	28.48	0.0174	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	14/06/2019	Foreign Exchange Option	3.53	Put			1,460.39520	1,443.161	28.48	0.9826	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.02300	2.768	28.48	0.0169	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,470.32300	1,453.068	28.48	0.9831	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.16990	2.958	28.48	0.0179	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,450.46990	1,433.258	28.48	0.9821	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17640		1.21730			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.13010		1.16350			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.08030		1.11780			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												560 380 068.10	37,790	1,782,868
Total Options												7 930 869.40	21,000	8,775,833
Grand Total:												568,310,937.50	58,790	10,558,701