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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/11/2018 Foreign Exchange Future			14.57000		14.82070			0.0000	801,350.00	55	0
\$ / R On 02/11/2018 Foreign Exchange Future			14.46580		14.82070			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.46580		14.82410			0.0000	0.00	0	0
\$ / R On 09/11/2018 Foreign Exchange Future			14.46790		14.83120			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.47400		14.83860			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.47760		14.84220			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.47940		14.84410			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.48480		14.84960			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.48660		14.85140			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.49020		14.85510			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.49200		14.85700			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.50090		14.86620			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.50270		14.86800			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.50450		14.86980			0.0000	0.00	0	7,446
\$ / R On 05/12/2018 Foreign Exchange Future			14.51350		14.87920			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.51530		14.88110			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.51700		14.88300			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.52410		14.89060			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.52590		14.89250			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.52940		14.89630			0.0000	1,393,587,401.00	95,915	821,671
\$ / R On 20/12/2018 Foreign Exchange Future			14.54010		14.90780			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	21/12/2018	Foreign Exchange Future			14.54180		14.90970			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.55960		14.92870			0.0000	0.00	0	2,710
\$ / R	On	02/01/2019	Foreign Exchange Future			14.56310		14.93250			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.59220		14.96320			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.61420		14.98620			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.61610		14.98810			0.0000	0.00	0	2,093
\$ / R	On	13/02/2019	Foreign Exchange Future			14.63980		15.01290			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.66710		15.04140			0.0000	0.00	0	6,096
\$ / R	On	18/03/2019	Foreign Exchange Future			14.69990		15.07570			0.0000	36,073,554.60	2,454	53,284
\$ / R	On	27/03/2019	Foreign Exchange Future			14.71630		15.09280			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.71990		15.09660			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.72720		15.10420			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.77090		15.14990			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.77810		15.15750			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.83530		15.21690			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.84080		15.22270			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.86120		15.24370			0.0000	5,944,480.00	400	19,376
\$ / R	On	20/06/2019	Foreign Exchange Future			14.87230		15.25520			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.88700		15.27060			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.89260		15.27630			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.89630		15.28010			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.94810		15.33380			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.94990		15.33570			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.97240		15.35910			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.00460		15.39230			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.01030		15.39820			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.01600		15.40410			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.03680		15.42550			0.0000	0.00	0	17,702
\$ / R	On	30/09/2019	Foreign Exchange Future			15.06330		15.45290			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.06700		15.45680			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.12190		15.51350			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.18220		15.57480			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.18850		15.58130			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.21180		15.60480			0.0000	121,694,400.00	8,000	9,200
\$ / R	On	31/12/2019	Foreign Exchange Future			15.24990		15.64340			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.25410		15.64770			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.31550		15.70980			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.38110		15.77620			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.41070		15.80620			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.44670		15.84270			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.50380		15.90050			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.57580		15.97340			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.59690		15.99480			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.69430		16.09340			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.79590		16.19620			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
<b>Total \$ / R Future</b>												<b>1,558,101,185.60</b>	<b>106,824</b>	<b>1,043,116</b>
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			0.00000	0.000	21.03	0.0000	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			2,010.70000	1,760.000	21.03	1.0000	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			682.78180	1,034.280	42.20	0.9991	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			3.48180	0.080	42.20	0.0009	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Call			821.03280	466.746	28.08	0.9873	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.00	Put			0.33280	0.946	28.08	0.0127	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Call			427.05480	105.975	22.59	0.6523	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.40	Put			6.35480	40.175	22.59	0.3477	0.00	0	20,000
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			110.06490	387.681	28.51	0.9599	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			80.76490	3.481	28.51	0.0401	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			965.52890	611.848	23.70	0.9588	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1.42890	6.048	23.70	0.0412	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,986.13230	2,344.252	41.79	0.9997	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			0.23230	0.052	41.79	0.0003	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.01820	0.000	23.14	0.0000	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,924.11820	2,565.800	23.14	1.0000	0.00	0	0
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Put			38.11850	132.612	19.28	0.4289	0.00	0	20,000
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Call			469.31850	200.512	19.28	0.5711	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			221.62050	457.431	19.84	0.7623	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			200.22050	71.431	19.84	0.2377	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			547.67880	281.837	18.28	0.6121	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			45.47880	144.237	18.28	0.3879	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			84.17540	223.543	18.74	0.5095	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			426.37540	201.143	18.74	0.4905	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			661.02540	982.351	22.21	0.9276	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			63.22540	19.950	22.21	0.0724	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			183.21900	385.921	19.70	0.6652	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			287.31900	125.321	19.70	0.3348	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			173.98220	371.644	19.63	0.6533	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			298.08220	131.044	19.63	0.3467	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			215.99450	89.005	20.26	0.2546	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			261.89450	499.605	20.26	0.7454	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			857.52230	525.978	17.54	0.8327	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			13.42230	46.578	17.54	0.1673	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			202.53660	415.131	19.85	0.6881	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			266.63660	114.531	19.85	0.3119	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			47.07270	143.384	18.35	0.3759	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			571.17270	302.783	18.35	0.6241	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.00290	0.033	29.70	0.0002	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,174.10290	2,809.433	29.70	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,014.10000	3,649.400	24.59	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.000	24.59	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			2.09320	4.516	21.87	0.0190	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,626.19320	1,263.916	21.87	0.9810	0.00	0	51,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			165.26830	348.730	18.98	0.6104	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			344.86830	163.530	18.98	0.3896	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			246.42510	470.429	19.58	0.7038	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			256.02510	115.229	19.58	0.2962	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			292.85860	529.533	19.88	0.7299	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			234.25860	106.133	19.88	0.2701	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			47.83180	130.956	17.92	0.3171	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			692.93180	411.156	17.92	0.6829	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			585.54960	875.977	21.19	0.8484	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			132.54960	57.977	21.19	0.1516	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			167.70570	338.489	18.92	0.5660	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			404.70570	210.490	18.92	0.4340	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			90.28150	201.007	18.06	0.3897	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			636.48150	381.907	18.06	0.6103	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			251.66190	451.065	19.16	0.6232	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			357.86190	191.965	19.16	0.3768	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			6.91630	21.464	18.18	0.0659	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,414.91630	1,064.164	18.18	0.9341	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			700.72440	436.412	18.04	0.6456	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			80.92440	181.912	18.04	0.3544	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			92.90010	202.431	18.12	0.3807	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			662.70010	406.931	18.12	0.6193	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,872.00640	1,510.351	19.16	0.9800	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			5.96100	2.167	24.99	0.0067	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,849.48750	2,202.483	23.93	0.9801	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			19.28750	6.983	23.93	0.0199	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			341.86480	186.656	19.41	0.3572	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			1,045.81890	719.489	17.43	0.8325	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			26.01890	64.989	17.43	0.1675	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			22.34590	55.731	17.36	0.1487	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,092.14590	760.231	17.36	0.8513	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,446.16100	2,807.667	24.99	0.9933	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			2.20640	5.851	19.16	0.0200	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			50.12520	122.273	17.78	0.2684	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			839.92520	546.773	17.78	0.7316	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			281.80250	488.040	19.35	0.6340	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			351.60250	192.540	19.35	0.3660	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			292.06480	502.156	19.41	0.6428	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			733.28500	1,020.698	21.04	0.8268	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			162.48500	84.198	21.04	0.1732	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			691.20110	440.327	18.05	0.6161	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			110.10110	225.027	18.05	0.3839	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,018.95750	706.890	17.42	0.7967	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			37.85750	91.590	17.42	0.2033	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			622.79330	894.761	20.66	0.7855	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			203.89330	110.061	20.66	0.2145	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			339.17580	194.327	19.48	0.3433	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			358.07580	579.027	19.48	0.6567	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			237.99630	413.627	18.78	0.5498	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			470.99630	280.627	18.78	0.4502	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			941.41550	1,241.612	21.48	0.8532	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			142.01550	75.712	21.48	0.1468	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			1,069.60860	757.740	17.22	0.8022	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			39.00860	93.640	17.22	0.1978	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			485.26450	727.686	19.86	0.7049	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			295.86450	171.787	19.86	0.2951	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			19.92970	54.037	17.00	0.1290	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,260.52970	928.137	17.00	0.8710	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			373.46270	589.692	19.34	0.6367	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			375.96270	225.592	19.34	0.3633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			309.75760	184.287	19.94	0.3019	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			503.45760	744.886	19.94	0.6981	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			316.83220	188.933	19.88	0.3081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			490.53220	729.533	19.88	0.6919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,168.11210	1,482.165	22.17	0.8826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			114.41210	61.566	22.17	0.1174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,256.92110	2,890.620	24.11	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.62110	1.220	24.11	0.0033	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,366.49000	2,720.160	24.22	0.9781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			22.79000	9.560	24.22	0.0219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,940.77030	1,576.949	16.99	0.9767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			4.47030	7.549	16.99	0.0233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			6.31050	13.962	16.37	0.0413	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,702.61050	1,343.362	16.37	0.9587	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			381.39420	596.730	19.38	0.6313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			387.69420	236.130	19.38	0.3687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			2.42340	3.814	19.48	0.0112	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,398.72340	2,033.214	19.48	0.9888	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			55.88720	125.896	17.44	0.2389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,002.18720	705.296	17.44	0.7611	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			35.98920	88.144	17.19	0.1834	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,132.28920	817.544	17.19	0.8166	0.00	0	3,068
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			4.72820	8.040	16.77	0.0249	192.96	24	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,901.02820	1,537.440	16.77	0.9751	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			6.79840	16.798	16.44	0.0483	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,653.09840	1,296.198	16.44	0.9517	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			446.48700	676.703	19.69	0.6693	0.00	0	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			342.78700	206.103	19.69	0.3307	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,518.38290	2,152.627	20.13	0.9906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			2.08290	3.227	20.13	0.0094	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			354.41880	561.703	19.24	0.6131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			410.71880	251.103	19.24	0.3869	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,269.16540	1,903.993	18.78	0.9863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			2.86540	4.593	18.78	0.0137	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			64.05860	140.597	17.52	0.2587	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			960.35860	669.997	17.52	0.7413	133,999.46	200	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,801.75280	1,438.854	16.23	0.9704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			5.45280	9.454	16.23	0.0296	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,147.11240	2,780.815	23.55	0.9962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.81240	1.416	23.55	0.0038	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			12.75810	38.646	16.78	0.0960	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,409.05810	1,068.046	16.78	0.9040	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,897.61200	2,531.345	22.19	0.9946	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			1.31200	1.945	22.19	0.0054	31.12	16	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,149.65670	1,784.878	18.13	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			3.35670	5.478	18.13	0.0165	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,997.46500	2,631.111	22.73	0.9953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			1.16500	1.711	22.73	0.0047	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			244.25210	412.474	18.59	0.5219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			530.55210	331.874	18.59	0.4781	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			177.90480	318.754	18.24	0.4483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			634.20480	408.154	18.24	0.5517	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			89.35090	184.018	17.73	0.3126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			855.65090	583.418	17.73	0.6874	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			248.55790	418.528	18.62	0.5260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			524.85790	327.928	18.62	0.4740	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			308.55330	500.894	18.98	0.5788	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			454.85330	280.294	18.98	0.4212	4,484.70	16	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			239.99280	406.465	18.56	0.5176	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			536.29280	335.865	18.56	0.4824	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			933.11360	1,228.707	21.46	0.8387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			159.41360	88.107	21.46	0.1613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,877.64360	2,511.396	22.08	0.9944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			1.34360	1.996	22.08	0.0056	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,682.80050	1,324.446	16.40	0.9560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			6.50050	15.046	16.40	0.0440	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			33.81400	83.868	17.16	0.1766	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,150.11400	833.268	17.16	0.8234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,797.77840	2,431.616	21.65	0.9938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			1.47840	2.216	21.65	0.0062	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			543.10240	791.608	20.11	0.7162	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			289.40240	171.008	20.11	0.2838	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,141.18860	825.387	17.18	0.8200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			34.88860	85.987	17.18	0.1800	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,456.78910	1,112.493	16.71	0.9153	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			10.48910	33.093	16.71	0.0847	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			957.54890	1,255.376	21.54	0.8440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			153.84890	84.776	21.54	0.1560	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			797.60670	1,080.249	21.04	0.8050	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			193.90670	109.649	21.04	0.1950	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			141.79010	265.893	18.06	0.3998	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			708.09010	465.293	18.06	0.6002	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,219.35930	1,854.340	18.51	0.9852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			3.05930	4.940	18.51	0.0148	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,222.40790	897.651	17.05	0.8493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			26.10790	68.251	17.05	0.1507	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			452.66350	684.160	19.72	0.6726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			338.96350	203.560	19.72	0.3274	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			782.11100	1,063.109	20.99	0.8006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			198.41100	112.509	20.99	0.1994	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,213.28780	889.477	17.07	0.8462	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			26.98780	70.077	17.07	0.1538	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,211.54460	1,528.374	22.29	0.8891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			107.84460	57.774	22.29	0.1109	0.00	0	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,697.96840	2,331.929	21.11	0.9928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.66840	2.529	21.11	0.0072	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			147.96480	275.094	18.09	0.4086	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			694.26480	454.494	18.09	0.5914	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			284.59380	468.422	18.84	0.5589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			480.89380	297.822	18.84	0.4411	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,648.07350	2,282.104	20.84	0.9923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.77350	2.704	20.84	0.0077	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			879.27110	602.721	17.68	0.7001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			82.97110	173.321	17.68	0.2999	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			157.55100	289.237	18.14	0.4219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			673.85100	438.637	18.14	0.5781	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,950.70840	1,586.832	17.04	0.9771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			4.40840	7.432	17.04	0.0229	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,177.04190	857.137	17.12	0.8334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			30.74190	77.737	17.12	0.1666	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,314.78910	981.274	16.92	0.8785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			18.48910	51.874	16.92	0.1215	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			333.60370	534.312	19.12	0.5981	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			429.90370	263.712	19.12	0.4019	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			832.41000	564.525	17.78	0.6745	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			96.11000	195.125	17.78	0.3255	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			766.72150	1,046.041	20.94	0.7962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			203.02150	115.441	20.94	0.2038	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			765.09990	510.331	17.93	0.6354	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			118.79990	230.931	17.93	0.3646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,583.85790	1,230.931	16.54	0.9406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			7.55790	21.531	16.54	0.0594	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			840.09160	570.778	17.76	0.6788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			93.79160	191.378	17.76	0.3212	7,655.12	40	236,970

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,133.65850	1,445.386	22.07	0.8771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			119.95850	64.786	22.07	0.1229	1,554.86	24	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,335.13710	1,657.880	22.51	0.9069	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			91.43710	47.280	22.51	0.0931	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,082.49340	1,390.545	21.92	0.8684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			128.79340	69.945	21.92	0.1316	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			868.56690	1,158.257	21.26	0.8235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			174.86690	97.657	21.26	0.1765	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			884.60000	1,175.775	21.31	0.8274	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			170.90000	95.175	21.31	0.1726	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			802.08820	539.978	17.85	0.6573	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			105.78820	210.578	17.85	0.3427	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,718.60180	2,056.330	23.17	0.9458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			54.90180	25.730	23.17	0.0542	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			273.40700	160.663	20.25	0.2695	0.00	0	4,050
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			577.10700	831.263	20.25	0.7305	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			497.04720	308.809	18.76	0.4533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			270.74720	449.409	18.76	0.5467	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			509.97450	752.606	19.97	0.7012	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			306.27450	182.006	19.97	0.2988	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			982.17670	1,282.172	21.61	0.8492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			148.47670	81.572	21.61	0.1508	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			772.41580	516.168	17.91	0.6398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			116.11580	226.768	17.91	0.3602	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			805.39210	1,088.848	21.06	0.8071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			191.69210	108.248	21.06	0.1929	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,851.37550	1,488.107	16.50	0.9728	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			5.07550	8.707	16.50	0.0272	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			596.15040	379.288	18.34	0.5254	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			199.85040	349.888	18.34	0.4746	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,573.97450	1,221.686	16.55	0.9389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			7.67450	22.286	16.55	0.0611	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,240.71490	914.106	17.03	0.8554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			24.41490	64.706	17.03	0.1446	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			863.48740	589.806	17.72	0.6916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			87.18740	180.406	17.72	0.3084	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			698.81160	970.207	20.71	0.7751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			225.11160	129.607	20.71	0.2249	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,425.01550	1,751.536	22.67	0.9180	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			81.31550	40.936	22.67	0.0820	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,308.42190	1,629.962	22.47	0.9033	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			94.72190	49.362	22.47	0.0967	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,134.76110	2,484.149	23.85	0.9698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			31.06110	13.548	23.85	0.0302	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			258.25350	150.935	20.39	0.2557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			611.95350	871.536	20.39	0.7443	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			459.97450	283.722	18.95	0.4252	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			303.67450	494.322	18.95	0.5748	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			1,943.94000	2,288.734	23.54	0.9605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			40.24000	18.134	23.54	0.0395	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			383.21400	233.238	19.41	0.3651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			386.91400	603.838	19.41	0.6349	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			130.32850	70.846	21.89	0.1331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,074.02850	1,381.446	21.89	0.8669	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,388.91600	1,713.968	22.61	0.9137	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			85.21600	43.368	22.61	0.0863	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			589.96310	374.633	18.35	0.5210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			203.66310	355.233	18.35	0.4790	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			667.13290	433.444	18.16	0.5737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			160.83290	294.044	18.16	0.4263	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			243.90720	141.793	20.53	0.2426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			647.60720	912.393	20.53	0.7574	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			164.15860	298.895	18.17	0.4307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			660.45860	428.296	18.17	0.5693	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			729.15100	481.837	18.01	0.6135	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			132.85100	252.437	18.01	0.3865	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			1,044.81550	741.673	17.36	0.7803	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			48.51550	112.273	17.36	0.2197	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			1,663.02800	1,998.679	23.07	0.9414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			59.32800	28.079	23.07	0.0586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			876.57280	1,167.008	21.29	0.8255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			172.87280	96.408	21.29	0.1745	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			359.72870	568.638	19.26	0.6168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			406.02870	248.038	19.26	0.3832	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			313.27740	186.597	19.91	0.3050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			496.97740	737.197	19.91	0.6950	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			412.15070	258.769	19.25	0.3777	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			404.35070	618.669	19.25	0.6223	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			755.18350	509.279	17.90	0.6128	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			147.38350	269.179	17.90	0.3872	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,066.50720	765.693	17.24	0.7716	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			58.70720	125.593	17.24	0.2284	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			662.45820	922.967	20.33	0.7411	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			270.25820	163.067	20.33	0.2589	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			11.77240	27.264	16.52	0.0680	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			286.97530	463.189	18.62	0.5331	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			536.67530	344.989	18.62	0.4669	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			10.19490	19.778	16.40	0.0521	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,719.89490	1,361.578	16.40	0.9479	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			329.57640	520.302	18.86	0.5670	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			489.27640	312.102	18.86	0.4330	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,621.47240	1,269.064	16.52	0.9320	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	31/12/2018	Foreign Exchange Option	14.22	Put			145.98680	261.005	17.56	0.3568	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			854.68680	600.605	17.56	0.6432	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			833.52470	583.337	17.60	0.6319	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			154.82470	273.737	17.60	0.3681	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,065.09380	2,405.729	23.39	0.9386	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			63.79380	35.329	23.39	0.0614	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			434.48840	283.398	19.10	0.3777	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			465.78840	683.798	19.10	0.6223	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,941.08400	1,577.808	16.71	0.9560	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			12.38400	18.208	16.71	0.0440	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			60.21430	120.390	16.90	0.2071	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,188.91430	879.990	16.90	0.7929	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,685.13140	3,037.909	24.47	0.9679	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			33.83140	17.509	24.47	0.0321	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			11.48010	16.949	17.13	0.0398	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,043.98010	1,680.049	17.13	0.9602	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			13.15870	20.781	18.08	0.0408	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,316.35870	1,952.981	18.08	0.9592	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			26.14710	40.353	17.07	0.0710	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,062.34710	1,704.553	17.07	0.9290	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			489.90130	692.999	18.83	0.5580	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			596.10130	427.199	18.83	0.4420	0.00	0	4,000
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			637.84630	866.905	19.37	0.6213	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			495.94630	353.005	19.37	0.3787	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			21.11020	34.050	17.64	0.0595	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,219.21020	1,860.150	17.64	0.9405	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,016.81630	1,661.897	17.10	0.9215	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			28.71630	45.797	17.10	0.0785	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			262.35080	407.061	17.89	0.4102	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			870.45080	643.161	17.89	0.5898	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			988.79530	739.884	17.59	0.6453	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			200.69530	323.784	17.59	0.3547	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			864.94760	1,122.913	20.11	0.6969	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			383.04760	269.013	20.11	0.3031	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			954.00790	711.941	17.68	0.6299	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			215.90790	345.842	17.68	0.3701	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			644.58560	867.436	19.27	0.5985	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			557.48560	407.236	19.27	0.4015	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			32.28720	53.148	17.17	0.0786	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,243.68720	1,890.248	17.17	0.9214	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,083.29210	1,734.923	16.94	0.9025	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			41.89210	67.823	16.94	0.0975	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,054.03150	814.349	17.69	0.6316	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			262.63150	397.249	17.69	0.3684	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			777.08940	1,010.730	19.56	0.6198	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			548.48940	407.830	19.56	0.3802	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		368.97960	531.992	18.14	0.4407	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		890.37960	679.092	18.14	0.5593	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		1,087.66930	841.719	17.60	0.6452	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		246.26930	374.619	17.60	0.3548	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,023.30790	1,283.221	20.27	0.6885	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		434.70790	320.321	20.27	0.3115	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		3,025.61180	2,658.454	17.58	0.9708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		9.91180	18.554	17.58	0.0292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,747.52520	4,373.183	22.88	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		1.82520	3.283	22.88	0.0048	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,251.11720	988.446	17.35	0.6839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		225.41720	338.546	17.35	0.3161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		3,283.72910	2,911.562	17.79	0.9808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		8.02910	11.662	17.79	0.0192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		2,349.43790	1,997.020	17.00	0.9209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		33.73790	57.120	17.00	0.0791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		96.20450	154.286	16.76	0.1796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,721.90450	1,404.186	16.76	0.8204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,582.02210	3,208.510	18.72	0.9860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		6.32210	8.610	18.72	0.0140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		759.58650	983.938	19.33	0.5883	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		635.28650	483.838	19.33	0.4117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		3,343.35230	2,970.440	17.87	0.9825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		7.65230	10.540	17.87	0.0175	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		378.89810	539.399	18.05	0.4240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		974.59810	759.299	18.05	0.5760	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		306.71360	449.142	17.76	0.3791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		1,082.41360	849.042	17.76	0.6209	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,474.18110	1,183.513	17.01	0.7558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		148.48110	233.613	17.01	0.2442	140,401.17	601	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		617.84950	822.187	18.89	0.5373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		733.54950	562.087	18.89	0.4627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,389.87750	1,108.315	17.11	0.7303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		174.17750	268.415	17.11	0.2697	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,713.24330	1,396.477	16.77	0.8184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		97.54330	156.577	16.77	0.1816	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		921.66290	1,164.265	19.79	0.6368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		547.36290	414.165	19.79	0.3632	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		741.05410	963.079	19.28	0.5822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		646.75410	492.979	19.28	0.4178	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		983.15070	1,232.126	19.97	0.6529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		518.85070	392.026	19.97	0.3471	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,626.17360	2,266.530	17.24	0.9464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		20.47360	36.630	17.24	0.0536	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		2,125.34180	1,780.594	16.80	0.8936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		49.64180	80.694	16.80	0.1064	0.00	0	14,028

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,587.68220	2,228.915	17.20	0.9433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		21.98220	39.015	17.20	0.0567	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,359.93260	1,081.757	17.14	0.7208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		184.23260	281.857	17.14	0.2792	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		1,095.31450	859.555	17.72	0.6260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		299.61450	439.655	17.72	0.3740	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,217.47360	2,534.860	22.58	0.8451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		213.17360	154.760	22.58	0.1549	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		997.49050	778.493	17.99	0.5859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		361.79050	518.593	17.99	0.4141	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,226.25170	2,543.951	22.60	0.8459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		211.95170	153.851	22.60	0.1541	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		2,218.08630	1,869.941	16.88	0.9057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		42.38630	70.041	16.88	0.0943	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		1,286.77080	1,018.442	17.27	0.6964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		211.07080	318.542	17.27	0.3036	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,592.32340	2,921.458	23.23	0.8758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		168.02340	121.358	23.23	0.1242	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		946.60880	735.897	18.13	0.5636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		400.90880	565.997	18.13	0.4364	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		928.41540	1,171.738	19.81	0.6386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		544.11540	411.638	19.81	0.3614	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		1,806.42810	2,106.484	21.84	0.8000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		282.12810	206.384	21.84	0.2000	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		797.61920	613.450	18.63	0.4943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		541.91920	733.550	18.63	0.5057	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,236.38540	1,507.615	20.64	0.7096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		422.08540	317.515	20.64	0.2904	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		2,199.46220	1,851.972	16.86	0.9034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		43.76220	72.072	16.86	0.0966	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		1,050.62880	823.236	17.84	0.6084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		324.92880	473.337	17.84	0.3916	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,067.52930	1,324.596	20.20	0.6734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		483.22930	364.496	20.20	0.3266	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		2,015.38520	1,675.112	16.70	0.8775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		59.68520	95.212	16.70	0.1225	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		930.14510	722.168	18.18	0.5563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		414.44510	582.268	18.18	0.4437	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,421.75190	1,705.746	21.11	0.7432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		367.45190	275.647	21.11	0.2568	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,898.09890	1,563.187	16.59	0.8583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		72.39890	113.287	16.59	0.1417	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		963.32020	749.859	18.08	0.5710	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		387.62020	549.959	18.08	0.4290	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,320.30090	1,597.585	20.86	0.7255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		396.00090	297.485	20.86	0.2745	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			792.87640	609.633	18.65	0.4920	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			547.17640	739.733	18.65	0.5080	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,176.60890	1,443.141	20.49	0.6975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			442.30890	333.041	20.49	0.3025	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,800.51290	1,474.614	16.68	0.8380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			84.81290	134.714	16.68	0.1620	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			788.16300	605.839	18.67	0.4897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			552.46300	745.939	18.67	0.5103	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,623.15660	1,916.304	21.50	0.7751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			318.85660	236.204	21.50	0.2249	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,513.42530	1,218.728	16.97	0.7671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			137.72530	218.828	16.97	0.2329	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,235.03510	2,553.048	22.61	0.8467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			210.73510	152.948	22.61	0.1533	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,529.27960	1,232.994	16.96	0.7716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			133.57960	213.095	16.96	0.2284	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			836.48740	644.835	18.49	0.5130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			500.78740	684.935	18.49	0.4870	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,052.21490	3,396.873	24.31	0.9007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			127.91490	96.773	24.31	0.0993	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,443.19920	1,155.804	17.05	0.7466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			157.49920	245.904	17.05	0.2534	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,164.97490	2,480.441	22.49	0.8401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			220.67490	160.341	22.49	0.1599	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			639.08640	486.866	19.31	0.4137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			753.38640	976.966	19.31	0.5863	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,349.93490	2,671.846	22.81	0.8569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			195.63490	141.746	22.81	0.1431	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,258.19720	994.390	17.33	0.6864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			222.49720	334.490	17.33	0.3136	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			662.35950	505.444	19.20	0.4261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			716.65950	935.544	19.20	0.5739	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,432.45900	3,783.559	25.28	0.9150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			108.15900	83.459	25.28	0.0850	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			666.31570	508.610	19.18	0.4282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			710.61570	928.710	19.18	0.5718	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			699.11890	534.674	19.04	0.4452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			663.41890	874.774	19.04	0.5548	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,121.45400	2,435.267	22.41	0.8358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			227.15400	165.167	22.41	0.1642	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,112.77390	2,426.252	22.40	0.8349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			228.47390	166.152	22.40	0.1651	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,079.34110	1,736.404	16.76	0.8871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			53.64110	86.504	16.76	0.1129	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,497.65840	1,204.564	16.99	0.7626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			141.95840	224.664	16.99	0.2374	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,789.55930	2,089.018	21.81	0.7978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			285.25930	208.918	21.81	0.2022	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,988.14200	1,649.057	16.67	0.8732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			62.44200	99.157	16.67	0.1268	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,412.31060	2,736.205	22.92	0.8621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			188.01060	136.105	22.92	0.1379	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,635.97140	1,328.164	16.84	0.7998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			110.27140	178.264	16.84	0.2002	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			882.22710	682.347	18.33	0.5344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			456.52710	632.447	18.33	0.4656	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,557.86080	1,848.284	21.38	0.7653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			333.56080	248.184	21.38	0.2347	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			955.62710	1,201.804	19.89	0.6458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			531.32710	401.704	19.89	0.3542	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			969.35210	1,216.933	19.93	0.6494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			525.05210	396.833	19.93	0.3506	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,678.74700	1,365.875	16.80	0.8102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			103.04700	165.975	16.80	0.1898	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,593.59560	1,291.063	16.89	0.7891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			117.89560	191.163	16.89	0.2109	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			1,147.96250	902.707	17.59	0.6461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			272.26250	402.807	17.59	0.3539	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			674.30520	515.003	19.15	0.4324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			698.60520	915.103	19.15	0.5676	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,826.96810	1,498.499	16.66	0.8437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			81.26810	128.599	16.66	0.1563	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			802.38760	617.290	18.61	0.4966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			536.68760	727.390	18.61	0.5034	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,191.44220	1,459.180	20.53	0.7006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			437.14220	329.081	20.53	0.2994	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			634.75660	841.747	18.95	0.5439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			720.45660	551.647	18.95	0.4561	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			1,009.10540	788.249	17.95	0.5909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			353.40540	508.349	17.95	0.4091	152,504.76	300	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,304.90720	1,581.118	20.82	0.7227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			400.60720	301.018	20.82	0.2773	90,305.43	300	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			991.72480	773.657	18.00	0.5834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			366.02480	523.757	18.00	0.4166	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			594.96150	451.784	19.53	0.3898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			829.26150	1,061.884	19.53	0.6102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			0.00000	848.311	18.96	0.5461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			0.00000	548.211	18.96	0.4539	109,642.16	200	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,765.43360	1,443.083	16.72	0.8303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			89.73360	143.183	16.72	0.1697	42,954.90	300	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			591.42500	448.982	19.55	0.3878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			835.72500	1,069.082	19.55	0.6122	0.00	0	262,812

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	15.33	Call		587.90970	446.198	19.57	0.3859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		842.20970	1,076.298	19.57	0.6141	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,896.23980	2,531.136	17.10	0.9625	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,315.55000	1,047.265	17.26	0.6956	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		222.75000	330.965	17.26	0.3044	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		994.17550	780.042	18.09	0.5740	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		401.37550	563.742	18.09	0.4260	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		13.43980	24.836	17.10	0.0375	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		483.80980	661.271	18.39	0.4651	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		910.40980	711.171	18.39	0.5349	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		1,152.00330	912.410	17.69	0.6347	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		305.40330	442.510	17.69	0.3653	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		923.93230	1,162.693	19.73	0.6225	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		590.53230	452.593	19.73	0.3775	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		1,184.82750	939.417	17.61	0.6468	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		288.22750	419.517	17.61	0.3532	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		54.69020	89.414	16.78	0.1120	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,151.29020	1,809.314	16.78	0.8880	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,175.15110	1,437.407	20.40	0.6827	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		481.75110	367.307	20.40	0.3173	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		60.64530	98.509	16.72	0.1201	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,114.84530	1,775.709	16.72	0.8799	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		717.47570	923.559	18.94	0.5285	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		827.37570	654.459	18.94	0.4715	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,080.60450	1,324.242	19.85	0.6268	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		628.10450	492.342	19.85	0.3732	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,329.61070	1,593.918	20.45	0.6786	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,296.91950	1,954.980	16.47	0.8886	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		67.60740	109.079	16.52	0.1224	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		138.03230	211.139	16.85	0.2033	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,805.53230	1,499.239	16.85	0.7967	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		1,284.93970	1,038.488	17.56	0.6500	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		327.43970	460.388	17.56	0.3500	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		59.41950	96.880	16.47	0.1114	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		527.11070	412.018	20.45	0.3214	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		611.54480	801.630	18.58	0.4868	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		929.04480	739.730	18.58	0.5132	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,252.67550	1,011.677	17.64	0.6389	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		345.17550	483.577	17.64	0.3611	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,225.10740	1,887.179	16.52	0.8776	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		1,380.53200	1,131.796	17.57	0.6534	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		363.63200	496.496	17.57	0.3466	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,499.36450	1,766.519	20.69	0.6776	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		566.26450	451.819	20.69	0.3224	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,348.77080	1,105.279	17.65	0.6432	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		381.87080	519.979	17.65	0.3568	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,237.97500	1,486.385	20.10	0.6300	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			664.87500	531.685	20.10	0.3700	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			97.07490	154.295	16.47	0.1511	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,173.97490	1,849.595	16.47	0.8489	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,294.41560	1,961.392	16.30	0.8703	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			77.51560	126.092	16.30	0.1297	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			743.20490	943.211	18.86	0.5040	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			950.10490	768.511	18.86	0.4960	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			13.83910	26.293	15.15	0.0367	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,096.53910	2,727.093	15.15	0.9633	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			535.30200	704.853	18.19	0.4187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,199.00200	986.053	18.19	0.5813	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,258.11440	1,504.705	20.09	0.6215	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			701.81440	565.905	20.09	0.3785	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,560.28710	4,178.887	18.61	0.9900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			448.30320	599.435	17.87	0.3803	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			559.29230	732.513	18.27	0.4282	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,004.28710	3,329.468	23.25	0.8280	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			287.98710	230.668	23.25	0.1720	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,317.99640	1,085.588	17.85	0.6217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			444.29640	594.388	17.85	0.3783	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,312.00320	1,080.635	17.87	0.6197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,288.25010	1,061.039	17.93	0.6120	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,399.95700	1,657.446	20.41	0.6482	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			643.65700	518.646	20.41	0.3518	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,324.00660	1,090.563	17.84	0.6236	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			440.30660	589.363	17.84	0.3764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,172.99230	963.713	18.27	0.5718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			273.76240	380.643	17.22	0.2834	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,135.46660	1,371.551	19.80	0.5958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			759.16660	612.751	19.80	0.4042	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			810.49990	1,015.336	19.00	0.5129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			954.19990	776.536	19.00	0.4871	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			464.55010	619.839	17.93	0.3880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			666.24590	536.973	20.28	0.3622	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,672.88960	1,393.782	17.18	0.7260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			259.18960	362.582	17.18	0.2740	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			2,323.63630	1,995.156	16.23	0.8673	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			79.93630	133.956	16.23	0.1327	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,637.46240	1,361.843	17.22	0.7166	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			118.09780	187.547	16.58	0.1705	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			655.35670	842.170	18.57	0.4634	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,079.05670	883.370	18.57	0.5366	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			304.46400	418.375	17.31	0.3024	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,568.16400	1,299.575	17.31	0.6976	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,342.54590	1,595.773	20.28	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	14/06/2019	Foreign Exchange Option	13.13	Call			2,213.00840	1,892.690	16.42	0.8473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,544.24780	2,201.580	15.87	0.9018	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			50.54780	90.380	15.87	0.0982	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,089.13430	1,321.150	19.69	0.5854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			782.83430	632.350	19.69	0.4146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,121.79780	1,808.747	16.58	0.8295	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			6.58710	7.687	18.61	0.0100	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,981.64220	2,618.559	15.18	0.9515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			17.94220	37.359	15.18	0.0485	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,340.91620	2,011.224	16.20	0.8702	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			77.21620	130.024	16.20	0.1298	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			99.30840	161.490	16.42	0.1527	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			609.93770	789.371	18.40	0.4429	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,145.13770	941.671	18.40	0.5571	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,365.57470	2,665.804	22.11	0.7720	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			400.77470	318.104	22.11	0.2280	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,464.32070	1,212.629	17.57	0.6567	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			393.72070	525.629	17.57	0.3433	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,648.28890	1,918.050	20.88	0.6771	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			598.88890	485.051	20.88	0.3229	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			866.58540	1,073.971	19.10	0.5178	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			967.18540	790.971	19.10	0.4822	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,432.91450	1,186.304	17.65	0.6471	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			412.31450	549.303	17.65	0.3529	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,382.57140	1,635.568	20.31	0.6336	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			693.17140	562.568	20.31	0.3664	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			84.39010	140.896	16.15	0.1351	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,354.99010	2,027.896	16.15	0.8649	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			113.81560	185.693	16.44	0.1650	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,200.11560	1,888.293	16.44	0.8350	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,743.13000	2,016.586	21.03	0.6870	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			583.23000	472.886	21.03	0.3130	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,000.74670	1,705.401	16.85	0.7912	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			170.64670	259.101	16.85	0.2088	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,559.22050	1,304.607	17.56	0.6607	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			425.42050	556.507	17.56	0.3393	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,803.87910	2,076.357	21.02	0.6750	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			637.67910	524.457	21.02	0.3250	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			999.14160	1,213.830	19.31	0.5287	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,423.95350	2,102.175	15.90	0.8612	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			992.94160	821.930	19.31	0.4713	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,528.16850	1,278.415	17.64	0.6518	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			444.36850	580.315	17.64	0.3482	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,534.83120	1,792.367	20.49	0.6351	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			728.63120	600.467	20.49	0.3649	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			90.15350	154.075	15.90	0.1388	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			135.95380	217.351	16.42	0.1772	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,231.65380	1,927.251	16.42	0.8228	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			549.57930	707.986	18.00	0.3860	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,428.67930	1,200.386	18.00	0.6140	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,697.07610	1,962.005	20.76	0.6511	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			706.17610	584.405	20.76	0.3489	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			1,972.57680	2,246.841	21.19	0.6769	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			664.87680	551.441	21.19	0.3231	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,692.20940	1,953.598	20.69	0.6390	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			754.50940	628.198	20.69	0.3610	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,136.43410	1,357.592	19.53	0.5403	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,008.73410	842.192	19.53	0.4597	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,614.26060	1,360.840	17.65	0.6561	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			471.96060	606.241	17.65	0.3439	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,645.09120	1,388.558	17.60	0.6643	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			452.79120	583.958	17.60	0.3357	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			102.87840	168.074	15.81	0.1426	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,495.17840	2,172.674	15.81	0.8574	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			164.05170	251.383	16.47	0.1884	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,272.25170	1,971.683	16.47	0.8116	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,936.00170	4,276.101	24.59	0.8235	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			340.10170	292.101	24.59	0.1765	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,687.45450	4,301.933	17.46	0.9837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			11.95450	15.133	17.46	0.0163	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,968.36260	2,615.210	14.73	0.9209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			42.86260	78.410	14.73	0.0791	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,376.29550	1,613.493	19.97	0.5775	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			424.91440	359.249	23.23	0.2138	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,188.55800	1,899.893	16.80	0.7848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			213.05800	313.093	16.80	0.2152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			363.05360	477.422	17.34	0.2872	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,181.33040	1,893.438	16.82	0.7832	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			215.83040	316.638	16.82	0.2168	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,195.80400	1,906.370	16.78	0.7865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			210.30400	309.570	16.78	0.2135	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,289.41440	3,612.449	23.23	0.7862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			425.22040	550.382	17.51	0.3159	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,729.04810	1,468.512	17.56	0.6761	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			443.54810	571.712	17.56	0.3239	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,627.48310	3,963.640	23.92	0.8040	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			382.98310	330.440	23.92	0.1960	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,878.55360	1,604.222	17.34	0.7128	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			517.36350	657.884	17.75	0.3545	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,228.51360	4,573.853	25.09	0.8292	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			334.01360	290.653	25.09	0.1708	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,590.95030	3,926.459	23.85	0.8023	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	18.63	Call		386.45030	333.259	23.85	0.1977	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,760.72040	1,497.182	17.51	0.6841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		474.04290	394.144	22.65	0.2341	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		1,106.72580	930.469	19.31	0.4861	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,061.22580	1,273.669	19.31	0.5139	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		2,733.58070	3,034.504	22.29	0.7461	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		519.08070	431.304	22.29	0.2539	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,612.86350	1,364.684	17.75	0.6455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		689.96140	866.394	18.35	0.4169	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,447.35810	3,778.220	23.56	0.7949	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		402.85810	345.020	23.56	0.2051	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		1,038.97090	871.655	19.55	0.4619	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,173.47090	1,394.855	19.55	0.5381	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		2,978.54290	3,287.344	22.65	0.7659	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		592.39450	492.018	21.78	0.2854	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,685.47380	1,429.142	17.62	0.6648	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		469.97380	602.342	17.62	0.3352	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		2,910.45060	3,217.160	22.55	0.7606	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		485.95060	403.960	22.55	0.2394	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,395.46140	1,183.194	18.35	0.5831	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		931.79550	780.293	19.97	0.4225	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,167.15220	1,388.011	19.54	0.5368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		1,042.65220	874.811	19.54	0.4632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,838.61800	1,567.876	17.40	0.7032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		383.11800	501.076	17.40	0.2968	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,396.89450	2,685.218	21.78	0.7146	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,130.86430	2,406.716	21.30	0.6775	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		693.76430	580.016	21.30	0.3225	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,699.60200	1,444.432	17.66	0.6603	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		496.70200	631.132	17.66	0.3397	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,260.02530	1,485.835	19.69	0.5475	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		1,032.92530	869.135	19.69	0.4525	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		785.36870	659.588	20.81	0.3598	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		1,832.46870	2,096.288	20.81	0.6402	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		1,730.22190	1,472.112	17.61	0.6682	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		477.32190	608.812	17.61	0.3318	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		115.53360	183.750	15.80	0.1465	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,568.43360	2,247.050	15.80	0.8535	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		189.88730	280.912	16.50	0.1966	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		2,316.68730	2,017.912	16.50	0.8034	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,784.27990	1,527.296	17.69	0.6644	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		520.77990	655.396	17.69	0.3356	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		1,995.17800	2,262.187	20.98	0.6439	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		808.67800	684.087	20.98	0.3561	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,814.69180	1,554.878	17.64	0.6719	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		720.15230	607.135	21.46	0.3214	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			219.92790	318.757	16.63	0.2074	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,343.42790	2,050.657	16.63	0.7926	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			501.19180	632.978	17.64	0.3281	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,640.82090	2,319.726	15.77	0.8506	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			127.32090	197.826	15.77	0.1494	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,404.30270	1,635.567	19.89	0.5572	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,047.80270	887.467	19.89	0.4428	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,296.65230	2,575.235	21.46	0.6786	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,896.78180	1,637.267	17.72	0.6757	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			521.98180	655.067	17.72	0.3243	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,439.59240	2,718.707	21.65	0.6767	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			754.39240	640.907	21.65	0.3233	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,530.92020	1,765.191	20.12	0.5619	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,717.29710	2,394.556	15.81	0.8479	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,075.72020	917.391	20.12	0.4381	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,866.59950	1,610.049	17.77	0.6685	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			541.79950	677.849	17.77	0.3315	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,136.75860	2,404.164	21.19	0.6441	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			841.55860	716.364	21.19	0.3559	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			142.49710	212.356	15.81	0.1521	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			252.96160	351.419	16.68	0.2145	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,394.26160	2,099.919	16.68	0.7855	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,755.95880	3,370.200	14.61	0.9530	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			41.15880	48.400	14.61	0.0470	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,273.03560	1,994.751	17.14	0.7533	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			328.23560	442.951	17.14	0.2467	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,192.24230	1,020.837	19.84	0.4696	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,387.44230	1,609.037	19.84	0.5304	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,537.68650	2,818.350	21.78	0.6788	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			762.48650	650.150	21.78	0.3212	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,834.47480	5,159.953	25.38	0.8125	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			439.27480	371.753	25.38	0.1875	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,188.69270	1,017.747	19.86	0.4685	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,393.89270	1,615.947	19.86	0.5315	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,185.15540	1,014.668	19.87	0.4673	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,400.35540	1,622.868	19.87	0.5327	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,985.09980	1,725.615	17.76	0.6801	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			541.69980	675.715	17.76	0.3199	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,588.41880	2,868.271	21.83	0.6743	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			791.81880	678.171	21.83	0.3257	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,670.38440	1,907.693	20.35	0.5668	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,801.31650	2,479.048	15.91	0.8451	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,103.78440	947.593	20.35	0.4332	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,955.33010	1,698.587	17.81	0.6733	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			561.93010	698.687	17.81	0.3267	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,284.00070	2,552.050	21.38	0.6437	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			877.40070	751.950	21.38	0.3563	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			157.91650	229.148	15.91	0.1549	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			284.09950	386.823	16.80	0.2215	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,441.79950	2,150.923	16.80	0.7785	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			316.04770	421.565	16.93	0.2279	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,485.84770	2,197.065	16.93	0.7721	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			350.57630	454.433	17.00	0.2331	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,536.77630	2,245.533	17.00	0.7669	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,511.06570	1,320.289	19.66	0.5226	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,324.86570	1,529.589	19.66	0.4774	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,507.30640	1,316.790	19.67	0.5215	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,331.10640	1,536.090	19.67	0.4785	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,514.83710	1,323.807	19.65	0.5236	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,318.63710	1,523.107	19.65	0.4764	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			383.23280	488.815	17.10	0.2381	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,585.93280	2,295.515	17.10	0.7619	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,622.45810	2,334.200	17.18	0.7573	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			411.95810	520.400	17.18	0.2427	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			445.76720	555.345	17.26	0.2465	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,679.16720	2,391.145	17.26	0.7535	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,931.20190	1,710.945	19.07	0.5942	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,096.40190	1,274.045	19.07	0.4058	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,926.78040	1,706.965	19.08	0.5932	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,101.98040	1,280.065	19.08	0.4068	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,922.37950	1,702.997	19.09	0.5921	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,107.57950	1,286.097	19.09	0.4079	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,235.43980	1,417.295	19.31	0.4171	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,958.83980	1,741.595	19.31	0.5829	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,092.75680	1,868.632	19.25	0.5960	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,236.55680	1,412.732	19.25	0.4040	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,088.59120	1,864.707	19.26	0.5950	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,242.39120	1,418.807	19.26	0.4050	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,084.43740	1,860.784	19.27	0.5940	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,248.23740	1,424.884	19.27	0.4060	0.00	0	0
<b>Total \$ / R Option</b>												<b>683,726.64</b>	<b>2,021</b>	<b>9,126,555</b>
<b>Total \$ / R</b>												<b>1,558,784,912.24</b>	<b>108,845</b>	<b>10,169,671</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.52940		14.89630			0.0000	145,294.00	10	305
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.69990		15.07570			0.0000	0.00	0	5
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.86120		15.24370			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.03680		15.42550			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.21180		15.60480			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>145,294.00</b>	<b>10</b>	<b>310</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			93,311.35760	122,870.721	21.46	0.8387	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call		15,941.35760	8,810.721	21.46	0.1613		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		27,340.70050	16,066.301	20.25	0.2695		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		57,710.70050	83,126.301	20.25	0.7305		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		27,030.96770	15,866.806	20.28	0.2667		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		58,400.96770	83,926.806	20.28	0.7333		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		27,653.80120	16,268.108	20.22	0.2723		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		57,023.80120	82,328.108	20.22	0.7277		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		127,243.54310	100,635.904	17.30	0.6914		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		21,673.54310	32,645.904	17.30	0.3086		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		126,530.52030	100,035.867	17.32	0.6889		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		21,960.52030	33,045.867	17.32	0.3111		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		125,819.72150	99,438.989	17.33	0.6864		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		22,249.72150	33,448.989	17.33	0.3136		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		132,400.66300	109,056.321	17.84	0.6236		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		44,030.66300	58,936.321	17.84	0.3764		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		131,799.64460	108,558.841	17.85	0.6217		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		44,429.64460	59,438.841	17.85	0.3783		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		131,200.32000	108,063.535	17.87	0.6197		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		44,830.32000	59,943.535	17.87	0.3803		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		141,070.21040	119,618.985	18.30	0.5878		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		67,520.21040	84,938.985	18.30	0.4122		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		140,541.73360	119,184.409	18.32	0.5862		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		67,991.73360	85,504.409	18.32	0.4138		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		140,041.93930	118,751.017	18.33	0.5847		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		68,491.93930	86,071.017	18.33	0.4153		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		204,013.43060	177,164.210	17.56	0.7016		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		46,533.43060	58,984.210	17.56	0.2984		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		205,204.03780	178,321.001	17.54	0.7044		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		45,724.03780	58,141.001	17.54	0.2956		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		204,608.03340	177,742.040	17.55	0.7030		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		46,128.03340	58,562.040	17.55	0.2970		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>145,294.00</b>	<b>10</b>	<b>310</b>
£ / R	On	30/11/2018	Foreign Exchange Future		18.80200	18.99850			0.0000		0.00	0	13
£ / R	On	14/12/2018	Foreign Exchange Future		18.85040	19.05070			0.0000		515,577,290.40	27,351	460,582
£ / R	On	18/03/2019	Foreign Exchange Future		19.16490	19.37510			0.0000		38,329,800.00	2,000	11,145
£ / R	On	14/06/2019	Foreign Exchange Future		19.46060	19.67930			0.0000		0.00	0	5,506
£ / R	On	16/09/2019	Foreign Exchange Future		19.78760	20.01360			0.0000		9,893,800.00	500	10,363
£ / R	On	13/12/2019	Foreign Exchange Future		20.11170	20.34400			0.0000		0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future		20.47840	20.71570			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>563,800,890.40</b>	<b>29,851</b>	<b>487,609</b>
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put	675.04830	813.926	18.70	0.7344		0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call	213.54830	155.926	18.70	0.2656		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	19.30	Put			610.66890	734.446	18.24	0.6350	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			361.36890	284.846	18.24	0.3650	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,002.94200	2,188.842	20.66	0.9315	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			53.64200	39.242	20.66	0.0685	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,057.91330	897.916	17.37	0.7557	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			127.21330	167.516	17.37	0.2443	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,050.08360	890.626	17.37	0.7528	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			129.38360	170.226	17.37	0.2472	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,065.77030	905.237	17.37	0.7587	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			125.07030	164.837	17.37	0.2413	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			921.92930	811.394	17.59	0.5166	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			736.82930	836.494	17.59	0.4834	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,449.01700	1,297.219	17.28	0.6876	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			373.91700	432.319	17.28	0.3124	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,328.81600	2,503.566	19.58	0.8093	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			263.91600	228.466	19.58	0.1907	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,442.04230	1,290.874	17.28	0.6858	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			376.94230	435.974	17.28	0.3142	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,456.01320	1,303.589	17.28	0.6895	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			370.91320	428.689	17.28	0.3105	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,216.17990	1,351.850	18.22	0.6279	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			591.27990	516.750	18.22	0.3721	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,339.16890	1,481.711	18.38	0.6562	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			534.26890	466.611	18.38	0.3438	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,666.22800	1,501.345	17.30	0.7404	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			291.12800	336.445	17.30	0.2596	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,662.24080	1,511.785	17.52	0.6502	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			612.94080	681.185	17.52	0.3498	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,655.86070	1,506.045	17.53	0.6487	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			616.56070	685.445	17.53	0.3513	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,668.62980	1,517.547	17.52	0.6517	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			609.32980	676.947	17.52	0.3483	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,985.85670	1,822.258	17.73	0.6512	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			782.25670	844.658	17.73	0.3488	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,979.70930	1,816.704	17.73	0.6500	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			786.10930	849.104	17.73	0.3500	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,973.57390	1,811.164	17.74	0.6488	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			789.97390	853.564	17.74	0.3512	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,787.25320	1,648.079	18.59	0.5554	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,393.25320	1,486.379	18.59	0.4446	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,782.61820	1,643.706	18.59	0.5544	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,398.61820	1,492.006	18.59	0.4456	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,777.99370	1,639.351	18.60	0.5534	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,403.99370	1,497.651	18.60	0.4466	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,635.96110	1,731.079	19.13	0.4400	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,047.13470	1,905.200	19.13	0.5592	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,641.43470	1,736.800	19.13	0.4408	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,056.18710	1,913.767	19.12	0.5609	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,630.48710	1,725.367	19.12	0.4391	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,051.66110	1,909.479	19.13	0.5600	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>4,200</b>
<b>Total £ / R</b>												<b>563,800,890.40</b>	<b>29,851</b>	<b>491,809</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12933		0.13207			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13195		0.13476			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13443		0.13732			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			1,220.72750	956.569	15.39	0.9257	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			13.92750	23.169	15.39	0.0743	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			445.19730	313.391	19.47	0.4827	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			238.39730	379.991	19.47	0.5173	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,210.51700	1,938.535	21.99	0.9855	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			3.71700	5.135	21.99	0.0145	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,668.49030	1,442.320	22.31	0.7772	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			192.59030	247.720	22.31	0.2228	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			989.29710	823.729	22.58	0.5701	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			513.39710	629.129	22.58	0.4299	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,525.71700	2,261.348	22.03	0.9215	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			49.81700	66.748	22.03	0.0785	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,193.37110	1,039.280	19.30	0.6167	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			461.77110	596.280	19.30	0.3833	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			767.07660	657.432	21.17	0.4360	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,035.47660	1,214.432	21.17	0.5640	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,842.54470	1,619.245	16.65	0.8249	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			110.94470	176.245	16.65	0.1751	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	30/11/2018	Foreign Exchange Future			16.57700		16.86180			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.63050		16.92000			0.0000	763,606,038.00	45,916	139,364
€ / R	On	18/03/2019	Foreign Exchange Future			16.97300		17.27330			0.0000	4,277,196.00	252	36,311
€ / R	On	14/06/2019	Foreign Exchange Future			17.29820		17.60740			0.0000	0.00	0	4,907
€ / R	On	14/08/2019	Foreign Exchange Future			17.52950		17.84540			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.65760		17.97660			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.98210		18.30700			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.37150		18.70490			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>767,883,234.00</b>	<b>46,168</b>	<b>188,881</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			438.76400	622.741	18.13	0.6962	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			260.56400	159.741	18.13	0.3038	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			137.30650	84.470	19.79	0.1490	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,107.30650	1,343.970	19.79	0.8510	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			135.73640	83.423	19.81	0.1474	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,115.73640	1,352.923	19.81	0.8526	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			138.89460	85.529	19.77	0.1506	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,098.89460	1,335.029	19.77	0.8494	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,084.81330	4,373.260	27.42	0.9925	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			4.81330	3.760	27.42	0.0075	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			200.01300	270.323	15.97	0.2571	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,473.31300	1,243.323	15.97	0.7429	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,370.33430	1,149.958	16.08	0.7123	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			237.03430	316.958	16.08	0.2877	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,363.14340	1,143.658	16.09	0.7100	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			239.84340	320.658	16.09	0.2900	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			234.24750	313.281	16.07	0.2855	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,576.31720	2,831.780	21.24	0.8555	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			199.61720	154.780	21.24	0.1445	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,790.01660	1,537.817	15.74	0.8220	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			116.71660	164.817	15.74	0.1780	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			710.47940	578.740	17.75	0.4455	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			767.17940	935.740	17.75	0.5545	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,377.54750	1,156.281	16.07	0.7145	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,315.88300	1,137.552	16.87	0.6026	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			568.48300	699.352	16.87	0.3974	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,310.52290	1,132.746	16.88	0.6008	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			573.12290	704.546	16.88	0.3992	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,305.18280	1,127.964	16.89	0.5990	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			577.78280	709.764	16.89	0.4010	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			303.43250	381.904	16.04	0.2417	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,118.83250	1,881.404	16.04	0.7583	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,410.70180	2,645.454	20.21	0.7084	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			606.10180	524.954	20.21	0.2916	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,969.75820	1,742.485	16.18	0.7274	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			364.35820	452.985	16.18	0.2726	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,490.54300	1,311.568	16.92	0.6086	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			655.14300	792.068	16.92	0.3914	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			969.78510	850.172	18.75	0.4172	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,260.65180	1,111.318	17.82	0.5153	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,074.05180	1,243.718	17.82	0.4847	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,268.81690	1,118.806	17.79	0.5180	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,062.21690	1,231.206	17.79	0.4820	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,593.18510	1,792.572	18.75	0.5828	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,264.73040	1,115.052	17.80	0.5166	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,068.13040	1,237.452	17.80	0.4834	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	13/12/2019	Foreign Exchange Option	18.03	Put			1,209.42490	1,384.085	17.96	0.4678	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,494.50980	1,343.810	17.94	0.5345	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,197.50980	1,371.710	17.94	0.4655	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,490.46090	1,339.988	17.95	0.5333	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,203.46090	1,377.888	17.95	0.4667	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,486.42490	1,336.185	17.96	0.5322	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,673.11380	1,527.304	18.29	0.5338	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,428.21380	1,615.804	18.29	0.4662	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,669.26030	1,523.594	18.30	0.5328	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,434.36030	1,622.094	18.30	0.4672	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,676.97850	1,531.023	18.28	0.5347	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,422.07850	1,609.523	18.28	0.4653	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>150,636</b>
<b>Total € / R</b>												<b>767,883,234.00</b>	<b>46,168</b>	<b>339,517</b>
AUS / R	On	14/12/2018	Foreign Exchange Future			10.25930		10.51860			0.0000	124,865,940.30	12,171	21,866
AUS / R	On	18/03/2019	Foreign Exchange Future			10.39400		10.66000			0.0000	10,394.00	1	421
AUS / R	On	14/06/2019	Foreign Exchange Future			10.52590		10.79780			0.0000	0.00	0	4,932
AUS / R	On	16/09/2019	Foreign Exchange Future			10.67250		10.95010			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.81940		11.10120			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			10.98510		11.27060			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>124,876,334.30</b>	<b>12,172</b>	<b>27,219</b>
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			974.78350	1,219.010	17.60	0.9653	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			22.81960	8.088	17.63	0.0338	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			984.21960	1,228.788	17.63	0.9662	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			22.26990	7.872	17.66	0.0330	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			993.66990	1,238.572	17.66	0.9670	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			23.38350	8.310	17.60	0.0347	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			537.37790	377.108	14.00	0.5368	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			227.37790	333.108	14.00	0.4632	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			531.46560	372.193	14.00	0.5323	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			231.46560	338.193	14.00	0.4677	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			525.59810	367.323	14.00	0.5278	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			235.59810	343.323	14.00	0.4722	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			628.89730	788.701	15.15	0.6250	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			413.18190	301.809	15.17	0.3723	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			635.38190	795.909	15.17	0.6277	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			420.24150	307.417	15.13	0.3777	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			622.44150	781.517	15.13	0.6223	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			416.69730	304.600	15.15	0.3750	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			512.85460	640.913	14.93	0.4955	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			698.21900	549.494	14.94	0.5019	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			518.11900	646.994	14.94	0.4981	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			707.71790	557.355	14.91	0.5071	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			507.61790	634.855	14.91	0.4929	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			702.95460	553.413	14.93	0.5045	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			605.97860	735.663	15.32	0.4838	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			812.57410	661.121	15.33	0.5140	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			611.37410	741.721	15.33	0.4860	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			807.98890	657.197	15.35	0.5118	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			616.78890	747.797	15.35	0.4882	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			817.17860	665.063	15.32	0.5162	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			924.70990	772.722	15.74	0.5221	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			714.10990	847.622	15.74	0.4779	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			920.25490	768.784	15.75	0.5201	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			719.65490	853.684	15.75	0.4799	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			929.19100	776.681	15.73	0.5240	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			708.59100	841.581	15.73	0.4760	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>124,876,334.30</b>	<b>12,172</b>	<b>27,219</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.11870		11.35260			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.26830		11.50790			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.40590		11.65050			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.42040		11.66610			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.56900		11.81950			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.71920		11.97310			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>900</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,873.53040	1,640.106	18.73	0.9940	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			0.93040	1.406	18.73	0.0060	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,863.55420	1,630.144	18.68	0.9938	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			0.95420	1.443	18.68	0.0062	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,883.50710	1,650.069	18.78	0.9942	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			0.90710	1.369	18.78	0.0058	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			897.97660	717.322	14.54	0.7238	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			120.07660	179.022	14.54	0.2762	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			890.34160	710.480	14.54	0.7203	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			122.44160	182.180	14.54	0.2797	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			905.64470	724.202	14.53	0.7273	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			117.74470	175.902	14.53	0.2727	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,057.24700	880.954	15.05	0.6988	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			206.74700	275.054	15.05	0.3012	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,050.15160	874.492	15.06	0.6960	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			209.65160	278.592	15.06	0.3040	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,064.36990	887.448	15.05	0.7015	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			203.86990	271.548	15.05	0.2985	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			838.95560	710.475	16.25	0.5395	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			552.85560	670.075	16.25	0.4605	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			834.18820	706.244	16.26	0.5373	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			558.08820	675.844	16.26	0.4627	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			829.44150	702.040	16.27	0.5350	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			563.34150	681.640	16.27	0.4650	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			950.79740	822.522	16.62	0.5406	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			671.29740	793.522	16.62	0.4594	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			946.25090	818.460	16.63	0.5387	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			676.75090	799.460	16.63	0.4613	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			955.37030	826.599	16.61	0.5426	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			665.87030	787.599	16.61	0.4574	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,061.49180	931.974	16.79	0.5442	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			778.39180	902.774	16.79	0.4558	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,057.09490	928.005	16.81	0.5425	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			783.99490	908.805	16.81	0.4575	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,065.91320	935.956	16.78	0.5459	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			772.81320	896.756	16.78	0.4541	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>900</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			14.55240		14.87650			0.0000	0.00	0	1,666
CHF / R	On	18/03/2019	Foreign Exchange Future			14.86780		15.20240			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.16730		15.51190			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.49930		15.85310			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.79470		16.15910			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.47910		16.85830			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,816</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,681.90150	1,367.434	18.61	0.9391	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			15.40150	25.034	18.61	0.0609	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,672.09930	1,357.971	18.58	0.9379	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			15.59930	25.571	18.58	0.0621	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,691.70620	1,376.907	18.63	0.9403	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			15.20620	24.507	18.63	0.0597	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,045.94980	834.831	17.35	0.6186	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			323.54980	447.031	17.35	0.3814	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,058.55910	845.759	17.33	0.6236	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			316.15910	437.958	17.33	0.3764	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,052.23960	840.280	17.34	0.6211	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			319.83960	442.480	17.34	0.3789	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			495.77290	634.130	17.74	0.3917	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,279.98090	1,071.520	17.72	0.6121	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			488.08090	624.220	17.72	0.3879	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,273.81730	1,066.467	17.73	0.6102	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			491.91730	629.167	17.73	0.3898	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,267.67290	1,061.430	17.74	0.6083	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	15.69	Call			1,172.47670	1,002.932	18.86	0.5075	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,009.37670	1,193.632	18.86	0.4925	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,168.29510	999.276	18.87	0.5061	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,015.19510	1,199.976	18.87	0.4939	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,176.67360	1,006.597	18.85	0.5089	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,003.57360	1,187.297	18.85	0.4911	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,370.72910	1,193.447	19.02	0.5206	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,161.62910	1,348.747	19.02	0.4794	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,366.66050	1,189.777	19.03	0.5194	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,167.56050	1,355.077	19.03	0.4806	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,362.61200	1,186.119	19.04	0.5182	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,173.51200	1,361.419	19.04	0.4818	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,616.47010	1,429.520	19.48	0.5296	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,388.17010	1,580.420	19.48	0.4704	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,612.48300	1,425.937	19.49	0.5285	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,394.18300	1,586.837	19.49	0.4715	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,620.47630	1,433.107	19.47	0.5306	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,382.17630	1,574.007	19.47	0.4694	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,816</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09720		2.13160			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11490		2.14860			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13290		2.16730			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,237.90740	1,899.879	17.12	0.9475	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			21.90740	27.879	17.12	0.0525	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,140.76010	1,805.595	17.03	0.9381	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			24.76010	33.595	17.03	0.0619	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,335.39330	1,995.046	17.20	0.9556	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			19.39330	23.046	17.20	0.0444	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			571.22260	709.094	16.11	0.4328	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,101.55030	907.814	16.14	0.5481	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			615.55030	758.814	16.14	0.4519	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,214.85920	1,010.328	16.08	0.5863	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			528.85920	661.328	16.08	0.4137	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,157.22260	958.094	16.11	0.5672	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,241.51590	1,973.099	16.07	0.7431	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			368.51590	444.099	16.07	0.2569	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,163.70970	1,903.520	16.06	0.7300	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			390.70970	474.520	16.06	0.2700	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,320.36050	2,044.063	16.07	0.7558	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			347.36050	415.063	16.07	0.2442	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO On 06/11/2018 Foreign Exchange Future			104.05340		266.18350			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R On 14/12/2018 Foreign Exchange Future			2.23160		2.26910			0.0000	0.00	0	240
DKK / R On 18/03/2019 Foreign Exchange Future			2.27860		2.31780			0.0000	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Future			2.32360		2.36390			0.0000	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Future			2.37320		2.41450			0.0000	0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Future			2.50960		2.55270			0.0000	0.00	0	0
DKK / R On 16/03/2020 Foreign Exchange Future			2.56690		2.61130			0.0000	0.00	0	0
<b>Total DKK / R Future</b>									<b>0.00</b>	<b>0</b>	<b>240</b>
DKK / R On 14/12/2018 Foreign Exchange Option	2.09	Put			54.91370	72.203	16.33	0.1155	0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.10	Call			1,754.03400	1,400.547	16.25	0.8681	0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.10	Put			63.03400	84.547	16.25	0.1319	0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.08	Call			1,938.74940	1,577.408	16.40	0.8993	0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.08	Put			47.74940	61.408	16.40	0.1007	0.00	0	0
DKK / R On 14/12/2018 Foreign Exchange Option	2.09	Call			1,845.91370	1,488.203	16.33	0.8845	0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.25	Call			1,269.69650	1,044.577	16.17	0.5703	0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.25	Put			591.69650	758.577	16.17	0.4297	0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.26	Call			1,214.65210	996.430	16.24	0.5526	0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.26	Put			636.65210	810.430	16.24	0.4474	0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.24	Call			1,329.32800	1,094.574	16.09	0.5881	0.00	0	0
DKK / R On 18/03/2019 Foreign Exchange Option	2.24	Put			551.32800	708.574	16.09	0.4119	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.15	Call			2,504.56740	2,188.064	15.87	0.7534	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.15	Put			365.56740	452.064	15.87	0.2466	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.16	Call			2,430.07160	2,118.109	15.89	0.7414	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.16	Put			391.07160	482.108	15.89	0.2586	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.14	Call			2,580.25940	2,259.324	15.86	0.7652	0.00	0	0
DKK / R On 14/06/2019 Foreign Exchange Option	2.14	Put			341.25940	423.324	15.86	0.2348	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.40	Call			1,600.58890	1,400.549	17.22	0.5043	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.40	Put			1,455.58890	1,668.549	17.22	0.4957	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.38	Call			1,688.78870	1,480.025	17.10	0.5247	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.38	Put			1,343.78870	1,548.025	17.10	0.4753	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.39	Call			1,644.14300	1,439.766	17.16	0.5144	0.00	0	0
DKK / R On 16/09/2019 Foreign Exchange Option	2.39	Put			1,399.14300	1,607.766	17.16	0.4856	0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.55	Put			1,911.91260	2,138.892	18.14	0.4951	0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.53	Call			2,021.94820	1,809.423	18.02	0.5210	0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.53	Put			1,794.94820	2,013.423	18.02	0.4790	0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.54	Call			1,980.00130	1,771.753	18.08	0.5129	0.00	0	0
DKK / R On 13/12/2019 Foreign Exchange Option	2.54	Put			1,853.00130	2,075.753	18.08	0.4871	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,938.91260	1,734.892	18.14	0.5049	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,159.32440	2,382.810	18.37	0.4808	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,232.30800	2,015.200	18.42	0.5123	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,219.30800	2,446.200	18.42	0.4877	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,193.01320	1,979.282	18.47	0.5054	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,280.01320	2,510.282	18.47	0.4946	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,272.32440	2,051.810	18.37	0.5192	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.85620		1.90150			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88100		1.92720			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90380		1.95090			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,418.22930	2,967.212	22.32	0.9895	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			3,22930	5,211	22.32	0.0105	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,318.53420	2,867.753	21.88	0.9883	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			3,53420	5,753	21.88	0.0117	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,218.87170	2,768.358	21.45	0.9870	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			3,87170	6,358	21.45	0.0130	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,651.08350	1,316.327	17.36	0.6983	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			279.08350	406.327	17.36	0.3017	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,580.01270	1,253.227	17.40	0.6794	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			308.01270	443.227	17.40	0.3206	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,724.04550	1,381.456	17.31	0.7168	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			252.04550	371.456	17.31	0.2832	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,227.76130	1,873.774	17.34	0.7405	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			318.76130	435.774	17.34	0.2595	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,154.99740	1,806.867	17.38	0.7265	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			345.99740	468.867	17.38	0.2735	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,302.00790	1,942.245	17.30	0.7543	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			293.00790	404.245	17.30	0.2457	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.14140		0.14520			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14050		0.14500			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14040		0.14480			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.74590		1.76890			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
NOK/R	On	18/03/2019	Foreign Exchange Future			1.77400		1.79800			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.80070		1.82530			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.65970		9.73590			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.78580		9.86610			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.90920		9.99250			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.04680		10.13290			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.57560		10.66190			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.73980		10.82950			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			816.84940	744.384	15.36	0.9353	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			10.94940	14.684	15.36	0.0647	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			807.33440	734.948	15.32	0.9330	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			11.43440	15.248	15.32	0.0670	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			826.38250	753.839	15.40	0.9374	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			10.48250	14.139	15.40	0.0626	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			541.06550	487.604	14.61	0.6333	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			204.96550	231.804	14.61	0.3667	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			535.08160	481.916	14.62	0.6288	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			208.98160	236.116	14.62	0.3712	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			547.09660	493.342	14.60	0.6378	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			200.99660	227.542	14.60	0.3622	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			517.06010	470.687	15.34	0.5204	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			444.56010	481.487	15.34	0.4796	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			512.51120	466.532	15.36	0.5171	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			450.01120	487.332	15.36	0.4829	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			521.64630	474.876	15.32	0.5237	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			439.14630	475.676	15.32	0.4763	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			734.61500	684.376	15.52	0.5855	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			441.71500	477.576	15.52	0.4145	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			729.61130	679.580	15.53	0.5827	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			446.71130	482.780	15.53	0.4173	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			724.63720	674.814	15.55	0.5800	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			451.73720	488.014	15.55	0.4200	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			891.08610	840.591	16.41	0.5836	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			579.18610	614.991	16.41	0.4164	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			886.31610	836.005	16.42	0.5814	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			584.41610	620.405	16.42	0.4186	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			895.87990	845.200	16.39	0.5858	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			573.97990	609.600	16.39	0.4142	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			998.30750	944.846	16.74	0.5806	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			688.80750	725.046	16.74	0.4194	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	10.53	Call			993.67060	940.368	16.75	0.5787	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			694.17060	730.568	16.75	0.4213	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			1,002.96500	949.344	16.73	0.5825	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			683.46500	719.544	16.73	0.4175	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34390		1.36260			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35430		1.37060			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36310		1.37680			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,026.00000	839.000		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			926.00000	739.000		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			1,126.00000	939.000		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			306.00000	143.000		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			206.00000	43.000		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			406.00000	243.000		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			568.00000	431.000		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			468.00000	331.000		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			668.00000	531.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.29740		1.27890			0.0000	0.00	0	250
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.14460		1.13590			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15460		1.14580			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16400		1.15510			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>40</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>40</b>
R / ¥EN	On	14/12/2018	Foreign Exchange Future			7.73190	0.12833	7.57190			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Call		0.12833	886.17540	1,570.901	18.60	0.4421	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12833	3,367.17540	2,451.901	18.60	0.5579	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12833	852.74710	1,524.654	18.55	0.4340	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12833	3,433.74710	2,505.654	18.55	0.5660	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12833	920.42930	1,617.968	18.65	0.4503	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12833	3,301.42930	2,398.968	18.65	0.5497	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Future			10.56350		10.74500			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.71440		10.87440			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.85980		10.99560			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,378.14870	1,197.831	17.05	0.9811	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			3.14870	4.331	17.05	0.0189	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,368.22690	1,187.951	16.99	0.9806	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			3.22690	4.451	16.99	0.0194	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,388.07240	1,207.715	17.11	0.9817	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			3.07240	4.215	17.11	0.0183	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			719.79870	613.067	15.48	0.6636	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			185.39870	238.667	15.48	0.3364	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			713.24160	607.118	15.50	0.6598	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			188.84160	242.718	15.50	0.3402	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			726.39590	619.058	15.47	0.6675	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			181.99590	234.658	15.47	0.3325	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,150.09170	1,044.066	15.36	0.7717	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			154.49170	184.266	15.36	0.2283	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,142.49840	1,036.804	15.36	0.7691	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			156.89840	187.003	15.36	0.2309	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,157.70890	1,051.359	15.36	0.7742	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			152.10890	181.559	15.36	0.2258	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.57200		2.59350			0.0000	0.00	0	6,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.46080		2.48660			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.36760		2.38970			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
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			7.01370	5.603	26.04	0.0588	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			383.51370	403.603	26.04	0.9412	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			6.59720	5.242	26.15	0.0553	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			393.09720	413.242	26.15	0.9447	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			7.45860	5.990	25.92	0.0624	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			373.95860	393.990	25.92	0.9376	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			59.81200	53.620	23.52	0.2666	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			293.21200	312.820	23.52	0.7334	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			57.67160	51.665	23.56	0.2588	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			301.07160	320.865	23.56	0.7412	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			55.60280	49.778	23.61	0.2512	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			309.00280	328.978	23.61	0.7488	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			7.20280	6.561	26.69	0.0358	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,147.50280	1,168.961	26.69	0.9642	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			6.96500	6.343	26.69	0.0348	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,157.26500	1,178.743	26.69	0.9652	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			7.44830	6.786	26.69	0.0369	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,137.74830	1,159.186	26.69	0.9631	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.17290		1.19900			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.09850		1.12430			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.05300		1.07960			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>3 014 806 938.30</b>	<b>195,025</b>	<b>1,765,452</b>
<b>Total Options</b>												<b>683 726.64</b>	<b>2,021</b>	<b>9,281,391</b>
<b>Grand Total:</b>												<b>3,015,490,664.94</b>	<b>197,046</b>	<b>11,046,843</b>