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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/11/2018 Foreign Exchange Future			14.27930		14.01350			0.0000	285,586,000.00	20,000	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.27930		14.01350			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.28090		14.01070			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.28260		14.01240			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.28780		14.01730			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.28960		14.01900			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.29310		14.02250			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.29480		14.02420			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.30360		14.03290			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.30540		14.03460			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.30720		14.03640			0.0000	0.00	0	2,727
\$ / R On 05/12/2018 Foreign Exchange Future			14.31600		14.04510			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.31770		14.04680			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.31950		14.04850			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.32650		14.05550			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.32830		14.05720			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.33180		14.06070			0.0000	1,468,335,905.40	102,453	804,238
\$ / R On 20/12/2018 Foreign Exchange Future			14.34270		14.07100			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.34460		14.07280			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.36270		14.09000			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.36640		14.09340			0.0000	0.00	0	55

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/01/2019			Foreign Exchange Future	14.37550	14.10210			0.0000	0.00	0	0
\$ / R	On	15/01/2019			Foreign Exchange Future	14.38990	14.11590			0.0000	0.00	0	150
\$ / R	On	18/01/2019			Foreign Exchange Future	14.39520	14.12110			0.0000	0.00	0	0
\$ / R	On	30/01/2019			Foreign Exchange Future	14.41620	14.14220			0.0000	0.00	0	55
\$ / R	On	31/01/2019			Foreign Exchange Future	14.41800	14.14390			0.0000	0.00	0	2,093
\$ / R	On	13/02/2019			Foreign Exchange Future	14.44080	14.16670			0.0000	0.00	0	70
\$ / R	On	28/02/2019			Foreign Exchange Future	14.46770	14.19300			0.0000	0.00	0	5,841
\$ / R	On	18/03/2019			Foreign Exchange Future	14.50000	14.22470			0.0000	16,051,500.00	1,107	53,107
\$ / R	On	27/03/2019			Foreign Exchange Future	14.51620	14.24050			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019			Foreign Exchange Future	14.51980	14.24400			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019			Foreign Exchange Future	14.52700	14.25100			0.0000	0.00	0	55
\$ / R	On	26/04/2019			Foreign Exchange Future	14.57010	14.29320			0.0000	0.00	0	0
\$ / R	On	30/04/2019			Foreign Exchange Future	14.57730	14.30030			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019			Foreign Exchange Future	14.63280	14.35440			0.0000	0.00	0	55
\$ / R	On	03/06/2019			Foreign Exchange Future	14.63820	14.35970			0.0000	0.00	0	0
\$ / R	On	14/06/2019			Foreign Exchange Future	14.65780	14.37880			0.0000	0.00	0	19,380
\$ / R	On	20/06/2019			Foreign Exchange Future	14.66850	14.38920			0.0000	0.00	0	0
\$ / R	On	28/06/2019			Foreign Exchange Future	14.68280	14.40320			0.0000	0.00	0	0
\$ / R	On	01/07/2019			Foreign Exchange Future	14.68810	14.40840			0.0000	0.00	0	55
\$ / R	On	03/07/2019			Foreign Exchange Future	14.69170	14.41190			0.0000	0.00	0	0
\$ / R	On	31/07/2019			Foreign Exchange Future	14.74170	14.46060			0.0000	0.00	0	0
\$ / R	On	01/08/2019			Foreign Exchange Future	14.74350	14.46230			0.0000	0.00	0	55
\$ / R	On	13/08/2019			Foreign Exchange Future	14.76490	14.48320			0.0000	0.00	0	0
\$ / R	On	30/08/2019			Foreign Exchange Future	14.79570	14.51320			0.0000	0.00	0	0
\$ / R	On	02/09/2019			Foreign Exchange Future	14.80120	14.51850			0.0000	0.00	0	55
\$ / R	On	05/09/2019			Foreign Exchange Future	14.80660	14.52380			0.0000	0.00	0	0
\$ / R	On	16/09/2019			Foreign Exchange Future	14.82660	14.54320			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019			Foreign Exchange Future	14.85190	14.56790			0.0000	0.00	0	0
\$ / R	On	02/10/2019			Foreign Exchange Future	14.85560	14.57150			0.0000	0.00	0	55
\$ / R	On	31/10/2019			Foreign Exchange Future	14.90820	14.62260			0.0000	0.00	0	55
\$ / R	On	29/11/2019			Foreign Exchange Future	14.96300	14.67660			0.0000	0.00	0	0
\$ / R	On	02/12/2019			Foreign Exchange Future	14.96890	14.68240			0.0000	0.00	0	55
\$ / R	On	13/12/2019			Foreign Exchange Future	14.99040	14.70380			0.0000	0.00	0	9,870
\$ / R	On	31/12/2019			Foreign Exchange Future	15.02570	14.73870			0.0000	0.00	0	0
\$ / R	On	02/01/2020			Foreign Exchange Future	15.02960	14.74260			0.0000	0.00	0	55
\$ / R	On	31/01/2020			Foreign Exchange Future	15.08640	14.79890			0.0000	0.00	0	55
\$ / R	On	02/03/2020			Foreign Exchange Future	15.14720	14.85910			0.0000	0.00	0	55
\$ / R	On	16/03/2020			Foreign Exchange Future	15.17460	14.88630			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020			Foreign Exchange Future	15.20790	14.91930			0.0000	0.00	0	55
\$ / R	On	29/04/2020			Foreign Exchange Future	15.26090	14.97170			0.0000	0.00	0	55
\$ / R	On	02/06/2020			Foreign Exchange Future	15.32750	15.03770			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020			Foreign Exchange Future	15.34710	15.05710			0.0000	0.00	0	0
\$ / R	On	28/07/2020			Foreign Exchange Future	15.43720	15.14640			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020			Foreign Exchange Future	15.53130	15.23950			0.0000	0.00	0	0
Total \$ / R Future											1,769,973,405.40	123,560	1,018,463

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Put			390.73040	120.700	11.03	1.0000	0.00	0	0
\$ / R	On	09/11/2018	Foreign Exchange Option	14.40	Call			4.23040	0.000	11.03	0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			849.68090	585.073	20.96	0.9645	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			3.18090	4.373	20.96	0.0355	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			35.34450	101.750	17.65	0.4320	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			364.64450	160.850	17.65	0.5680	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			505.84480	273.650	18.63	0.7341	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			16.54480	54.550	18.63	0.2659	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,430.08190	1,160.747	26.08	0.9897	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			0.78190	1.647	26.08	0.0103	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			734.81960	480.462	19.39	0.8770	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			7.21960	23.062	19.39	0.1230	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			715.30430	462.670	19.34	0.8672	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			7.70430	25.270	19.34	0.1328	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			4.53580	11.291	19.83	0.0664	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			882.13580	618.691	19.83	0.9336	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			150.29470	332.152	19.26	0.7771	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			137.89470	49.551	19.26	0.2229	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			773.95300	516.556	19.51	0.8950	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			6.35300	19.156	19.51	0.1050	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			353.83030	163.096	18.18	0.5364	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			46.23030	125.696	18.18	0.4636	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.03540	0.024	40.07	0.0001	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,342.43540	2,612.624	40.07	0.9999	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,182.40000	3,452.611	51.69	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.011	51.69	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			4.92870	1.031	22.83	0.0069	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			797.32870	1,063.631	22.83	0.9931	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			833.55900	579.185	19.34	0.8787	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			10.85900	26.985	19.34	0.1213	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			671.56170	431.562	18.75	0.7982	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			18.86170	49.362	18.75	0.2018	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			902.02140	646.915	19.89	0.8876	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			11.02140	26.515	19.89	0.1124	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			303.54920	150.758	17.65	0.4240	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			116.04920	233.858	17.65	0.5760	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			637.38020	416.050	19.08	0.7201	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			41.58020	90.850	19.08	0.2799	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,291.59230	1,029.079	21.62	0.9451	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			5.79230	13.879	21.62	0.0549	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			0.00000	372.916	17.22	0.7373	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			0.00000	78.116	17.22	0.2627	1,562,316.00	20,000	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			415.84220	641.749	16.44	0.9198	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			61.64220	16.949	16.44	0.0802	338,978.00	20,000	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			410.42180	240.159	17.80	0.5032	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			123.32180	223.759	17.80	0.4968	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			772.34720	546.169	19.34	0.7548	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			45.24720	89.769	19.34	0.2452	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			39.27800	17.038	17.47	0.0655	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			613.87800	862.438	17.47	0.9345	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			157.59140	272.648	17.78	0.5459	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			371.19140	215.448	17.78	0.4541	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			406.10850	241.019	17.87	0.4868	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			142.50850	248.219	17.87	0.5132	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,048.04610	1,313.657	20.46	0.9760	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.85470	0.861	28.52	0.0030	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,664.56250	2,394.551	25.53	0.9937	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.96250	1.751	25.53	0.0063	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			46.86450	90.521	19.66	0.2347	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			338.05960	527.453	17.08	0.7919	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			151.65960	70.253	17.08	0.2081	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			132.33450	59.092	17.00	0.1825	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			368.73450	566.292	17.00	0.8175	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,274.45470	3,003.661	28.52	0.9970	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			11.64610	6.457	20.46	0.0240	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			263.19870	140.979	17.49	0.3436	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			219.59870	368.178	17.49	0.6564	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			812.73310	587.080	19.59	0.7572	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			49.13310	94.280	19.59	0.2428	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			830.46450	603.321	19.66	0.7653	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,422.75700	1,168.919	21.25	0.9059	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			17.85700	34.918	21.25	0.0941	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			175.28100	285.093	17.79	0.5198	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			428.48100	267.393	17.79	0.4802	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			435.57900	635.677	16.98	0.8157	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			138.77900	67.977	16.98	0.1843	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			345.04080	523.171	17.20	0.7442	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			198.24080	105.471	17.20	0.2558	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,279.84910	1,032.509	20.87	0.8730	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			26.64910	50.209	20.87	0.1270	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			58.24570	103.947	19.72	0.2369	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			911.44570	686.247	19.72	0.7631	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			699.76740	496.832	18.96	0.6585	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			98.26740	166.332	18.96	0.3415	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			441.85410	641.076	17.04	0.8115	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			143.35410	71.576	17.04	0.1885	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			579.74020	393.214	18.48	0.5867	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			128.24020	212.714	18.48	0.4133	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			287.47560	167.670	17.51	0.3495	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			265.97560	417.170	17.51	0.6505	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,652.45090	1,397.999	21.75	0.9161	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			17.95090	34.499	21.75	0.0839	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		394.47670	576.596	17.10	0.7515	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		198.97670	110.096	17.10	0.2485	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		1,078.83180	847.429	20.07	0.7975	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		54.33180	93.929	20.07	0.2025	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		122.60550	60.866	16.78	0.1591	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		528.10550	737.366	16.78	0.8409	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		911.91400	693.721	19.52	0.7343	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		79.11400	132.021	19.52	0.2657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		63.54790	106.568	20.10	0.2158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,082.84790	854.768	20.10	0.7842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		62.52750	104.950	20.13	0.2130	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,091.82750	863.150	20.13	0.7870	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		64.58590	108.211	20.07	0.2186	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,073.88590	846.411	20.07	0.7814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,120.91090	1,381.073	17.55	0.9699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		20.21090	9.273	17.55	0.0301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,902.89860	1,645.051	22.22	0.9358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		13.59860	26.851	22.22	0.0642	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		5.38360	3.212	19.45	0.0107	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,566.08360	1,835.012	19.45	0.9893	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,421.54960	2,692.359	23.40	0.9982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		0.84960	0.559	23.40	0.0018	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		3,181.42700	2,910.625	23.98	0.9929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		2.12700	2.425	23.98	0.0071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		22.77190	10.591	17.51	0.0339	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,083.47190	1,342.391	17.51	0.9661	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		40.20230	19.952	17.31	0.0592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		900.90230	1,151.752	17.31	0.9408	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		915.68520	699.761	19.54	0.7262	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		86.38520	141.561	19.54	0.2738	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,684.83000	1,954.299	20.00	0.9917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		4.13000	2.499	20.00	0.0083	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		251.16970	149.174	17.32	0.2980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		361.86970	530.974	17.32	0.7020	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		186.11460	103.775	17.09	0.2294	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		446.81460	635.575	17.09	0.7706	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		275.52210	166.818	17.40	0.3221	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		336.22210	498.618	17.40	0.6779	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		46.00430	23.189	17.26	0.0675	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		856.70430	1,104.989	17.26	0.9325	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		1,011.63190	788.404	19.87	0.7611	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		72.33190	120.204	19.87	0.2389	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		91.17720	46.905	17.01	0.1228	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		651.87720	878.705	17.01	0.8772	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		872.92020	660.639	19.39	0.7090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		93.62020	152.439	19.39	0.2910	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			1,437.89660	1,706.030	18.85	0.9859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			7.19660	4.230	18.85	0.0141	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,162.16670	2,432.738	22.20	0.9969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			1.46670	0.938	22.20	0.0031	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			991.13390	1,246.430	17.41	0.9549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			30.43390	14.630	17.41	0.0451	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,311.76920	2,582.495	22.89	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			1.06920	0.695	22.89	0.0023	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			347.27870	218.763	17.59	0.3868	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			277.97870	420.563	17.59	0.6132	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,062.51410	2,332.947	21.74	0.9962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			1.81410	1.147	21.74	0.0038	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,321.17570	1,587.269	18.30	0.9818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			10.47570	5.469	18.30	0.0182	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			675.98350	484.749	18.67	0.6148	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			136.68350	216.549	18.67	0.3852	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			683.87500	491.643	18.70	0.6191	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			134.57500	213.443	18.70	0.3809	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			554.23600	380.284	18.19	0.5419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			174.93600	272.084	18.19	0.4581	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			883.14430	1,132.996	17.29	0.9376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			42.44430	21.197	17.29	0.0624	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			691.79880	498.578	18.73	0.6233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			132.49880	210.378	18.73	0.3767	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			797.44090	592.253	19.12	0.6759	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			108.14090	174.053	19.12	0.3241	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,146.03590	913.927	20.29	0.8030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			56.73590	95.727	20.29	0.1970	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,632.47450	1,381.207	21.68	0.9025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			23.17450	43.007	21.68	0.0975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,042.59320	2,312.994	21.65	0.9961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			1.89320	1.194	21.65	0.0039	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,661.19960	1,409.277	21.77	0.9064	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			21.89960	41.077	21.77	0.0936	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			178.34670	98.546	17.06	0.2208	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			459.04670	650.346	17.06	0.7792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,962.94720	2,233.205	21.29	0.9954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			2.24720	1.404	21.29	0.0046	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,389.01830	1,656.506	18.62	0.9843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			8.31830	4.706	18.62	0.0157	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			452.90500	642.938	17.08	0.7749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			182.20500	101.138	17.08	0.2251	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			690.30520	922.796	17.06	0.8903	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			79.60520	40.996	17.06	0.1097	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,452.34490	1,205.789	21.17	0.8734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			33.04490	57.589	21.17	0.1266	0.00	0	29,600

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			1,471.14300	1,224.043	21.23	0.8768	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			31.84300	55.843	21.23	0.1232	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			476.03110	315.878	17.90	0.4880	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			206.73110	317.678	17.90	0.5120	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,863.48840	2,133.523	20.83	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			2.78840	1.723	20.83	0.0057	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			510.08310	711.274	16.94	0.8121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			149.38310	79.474	16.94	0.1879	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,020.47210	796.626	19.90	0.7641	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			71.17210	118.426	19.90	0.2359	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,813.80810	2,083.709	20.60	0.9937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			3.10810	1.909	20.60	0.0063	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			503.52170	703.501	16.96	0.8081	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			152.82170	81.701	16.96	0.1919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,951.65100	1,692.697	22.28	0.9408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			12.35100	24.497	22.28	0.0592	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,130.31160	1,390.767	17.56	0.9707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			19.61160	8.967	17.56	0.0293	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			489.88540	326.718	17.93	0.4980	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			200.58540	308.518	17.93	0.5020	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			756.25080	555.472	18.97	0.6563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			116.95080	187.272	18.97	0.3437	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			839.12670	629.911	19.27	0.6946	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			99.82670	161.711	19.27	0.3054	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			290.31460	437.792	17.55	0.6283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			329.61460	205.992	17.55	0.3717	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			510.97920	344.134	18.02	0.5129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			191.67920	295.934	18.02	0.4871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			233.02820	356.351	17.77	0.5523	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			422.32820	274.550	17.77	0.4477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			477.79220	672.853	17.02	0.7918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			167.09220	91.053	17.02	0.2082	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			578.51660	792.644	16.92	0.8477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			117.81660	60.844	16.92	0.1523	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,863.98380	1,607.087	22.17	0.9316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			14.68380	28.887	22.17	0.0684	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			266.09170	403.805	17.64	0.5980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			365.39170	232.005	17.64	0.4020	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,433.58870	1,187.592	21.12	0.8699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			34.28870	59.392	21.12	0.1301	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,556.22970	1,306.824	21.47	0.8911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			26.92970	48.624	21.47	0.1089	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			795.99050	1,040.268	17.19	0.9195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			55.29050	28.468	17.19	0.0805	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			270.00530	409.339	17.62	0.6030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			359.30530	227.539	17.62	0.3970	0.00	0	235,564

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,503.44980	2,236.728	22.97	0.9771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			4.14980	8.528	22.97	0.0229	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			2,088.72170	1,827.100	22.45	0.9530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			9.42170	18.900	22.45	0.0470	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,805.77010	1,550.413	22.09	0.9247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			16.47010	32.213	22.09	0.0753	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,100.82340	871.555	20.15	0.7897	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			61.52340	103.355	20.15	0.2103	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,575.23970	1,325.353	21.52	0.8941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			25.93970	47.153	21.52	0.1059	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			250.92530	382.193	17.70	0.5777	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			390.22530	250.393	17.70	0.4223	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,480.55770	1,233.190	21.25	0.8785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			31.25770	54.990	21.25	0.1215	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			52.32160	88.649	20.42	0.1845	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,191.62160	956.849	20.42	0.8155	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			122.56450	195.648	18.88	0.3558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			731.86450	533.848	18.88	0.6442	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			787.43620	1,031.100	17.18	0.9175	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			56.73620	29.300	17.18	0.0825	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,689.99200	1,437.435	21.85	0.9102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			20.69200	39.235	21.85	0.0898	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			236.51420	361.416	17.76	0.5574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			415.81420	269.616	17.76	0.4426	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,349.04170	1,106.429	20.88	0.8530	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			39.74170	68.229	20.88	0.1470	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,037.06420	1,294.268	17.46	0.9608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			26.36420	12.468	17.46	0.0392	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			159.54930	249.928	18.37	0.4299	0.00	0	11,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			598.84930	418.128	18.37	0.5701	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,941.54820	2,671.833	23.50	0.9895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			2.24820	3.633	23.50	0.0105	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			523.36250	726.951	16.91	0.8199	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			142.66250	75.151	16.91	0.1801	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			282.04090	426.254	17.58	0.6182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			341.34090	214.454	17.58	0.3818	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,741.89150	2,473.564	23.26	0.9850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			2.59150	5.364	23.26	0.0150	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,187.05750	1,923.873	22.57	0.9602	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			7.75750	15.673	22.57	0.0398	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			2,059.28620	1,798.186	22.41	0.9506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			9.98620	19.986	22.41	0.0494	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,147.68550	1,885.095	22.52	0.9575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			8.38550	16.895	22.52	0.0425	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			48.25210	82.085	20.56	0.1726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,237.55210	1,000.285	20.56	0.8274	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			109.85010	176.625	19.09	0.3280	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			789.15010	584.824	19.09	0.6720	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			44.50180	76.001	20.69	0.1615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,283.80180	1,044.201	20.69	0.8385	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			85.00400	139.477	19.57	0.2705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			924.30400	707.677	19.57	0.7295	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			16.78760	32.801	22.08	0.0765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,796.08760	1,541.001	22.08	0.9235	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			388.84890	564.602	17.24	0.7256	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			228.14890	132.801	17.24	0.2744	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			157.11160	246.393	18.40	0.4253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			606.41160	424.593	18.40	0.5747	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			188.79020	291.837	18.05	0.4822	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			518.09020	350.037	18.05	0.5178	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			881.42830	668.401	19.42	0.7125	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			92.12830	150.201	19.42	0.2875	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			525.24090	355.990	18.07	0.5227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			185.94090	287.790	18.07	0.4773	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			216.26530	331.797	17.85	0.5270	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			455.56530	299.997	17.85	0.4730	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,443.96770	2,177.768	22.89	0.9745	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			4.66770	9.568	22.89	0.0255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			855.97550	645.209	19.33	0.7018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			96.67550	157.009	19.33	0.2982	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,565.73030	1,316.083	21.50	0.8926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			26.43030	47.883	21.50	0.1074	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			416.25830	591.605	17.12	0.7174	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			245.25830	148.905	17.12	0.2826	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,286.20260	1,050.976	20.41	0.8187	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			57.20260	93.675	20.41	0.1813	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			103.02880	162.924	19.34	0.2892	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			932.02880	720.224	19.34	0.7108	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			242.14300	360.881	17.71	0.5318	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			471.14300	318.180	17.71	0.4682	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			737.21740	545.500	18.67	0.6224	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			150.01740	230.100	18.67	0.3776	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			49.71830	24.596	16.71	0.0674	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			922.51830	1,169.196	16.71	0.9326	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			809.34150	609.761	18.93	0.6562	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			132.14150	204.361	18.93	0.3438	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			837.40320	1,077.825	16.72	0.9133	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			64.60320	33.225	16.72	0.0867	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			443.93310	306.081	17.34	0.4265	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			313.93310	448.781	17.34	0.5735	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			302.74410	433.438	17.38	0.5608	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			462.74410	320.738	17.38	0.4392	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	31/12/2018	Foreign Exchange Option	16.93	Put			2,848.47960	2,582.783	23.08	0.9674	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			8.47960	15.483	23.08	0.0326	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			124.44210	188.057	19.08	0.2981	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			994.44210	785.357	19.08	0.7019	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,124.92000	1,378.024	15.67	0.9568	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			34.92000	15.324	15.67	0.0432	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			229.12020	142.444	16.75	0.2535	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			519.12020	705.144	16.75	0.7465	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,494.66820	3,224.512	24.38	0.9842	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			4.66820	7.212	24.38	0.0158	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			27.85330	12.151	15.68	0.0347	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,221.25330	1,478.551	15.68	0.9653	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			755.90340	574.429	18.18	0.5879	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			208.00340	299.929	18.18	0.4121	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			399.99920	277.444	17.16	0.3842	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			382.09920	532.944	17.16	0.6158	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			184.53140	113.159	16.49	0.2046	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			646.63140	848.659	16.49	0.7954	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			460.39440	330.336	17.31	0.4107	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			386.29440	530.236	17.31	0.5893	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			25.82110	18.681	17.26	0.0412	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,486.92110	1,753.881	17.26	0.9588	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			969.26480	782.886	18.72	0.6227	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			231.46480	319.086	18.72	0.3773	0.00	0	4,000
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			65.53980	38.553	16.18	0.0754	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,257.73980	1,504.753	16.18	0.9246	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,171.78670	970.206	19.27	0.6839	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			185.68670	258.206	19.27	0.3161	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			47.00290	31.596	16.73	0.0616	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,400.90290	1,659.595	16.73	0.9384	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,218.19960	1,462.523	16.23	0.9156	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			74.29960	44.523	16.23	0.0844	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			612.06370	464.941	17.66	0.4707	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			375.96370	502.941	17.66	0.5293	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			444.11910	590.491	17.40	0.5890	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			500.21910	372.491	17.40	0.4110	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,461.56750	1,242.924	20.02	0.7549	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			135.46750	190.924	20.02	0.2451	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			424.14050	565.052	17.47	0.5723	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			530.24050	397.052	17.47	0.4277	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,160.82080	967.062	19.16	0.6573	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			227.52080	307.862	19.16	0.3427	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			78.28090	54.919	16.57	0.0869	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,441.28090	1,692.619	16.57	0.9131	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,299.62490	1,537.105	16.22	0.8926	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			106.62490	69.405	16.22	0.1074	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	28/02/2019	Foreign Exchange Option	14.25	Call			524.79560	669.444	17.54	0.5813	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			581.79560	451.744	17.54	0.4187	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,314.98240	1,116.456	19.47	0.6733	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			237.98240	314.156	19.47	0.3267	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			752.59860	599.828	17.99	0.4947	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			425.59860	547.528	17.99	0.5053	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			545.38160	694.557	17.46	0.5957	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			552.38160	426.857	17.46	0.4043	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,618.29550	1,404.309	20.21	0.7381	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			181.29550	242.009	20.21	0.2619	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,194.87940	2,461.339	17.54	0.9656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			30.17940	21.339	17.54	0.0344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,897.86890	4,172.748	22.33	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			3.16890	2.748	22.33	0.0044	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			675.17640	835.096	17.22	0.6403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			500.47640	385.096	17.22	0.3597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,444.57410	2,713.900	17.88	0.9768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			19.87410	13.900	17.88	0.0232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,549.50860	1,801.755	16.61	0.9106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			84.80860	61.755	16.61	0.0894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			242.61170	175.512	16.54	0.2079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,017.31170	1,225.512	16.54	0.7921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,736.69050	3,008.913	18.48	0.9848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			11.99050	8.913	18.48	0.0152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,274.87970	1,084.351	19.25	0.6386	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			299.57970	384.351	19.25	0.3614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,502.69990	2,772.557	17.96	0.9789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			17.99990	12.557	17.96	0.0211	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			752.89330	605.183	17.91	0.4736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			497.59330	625.183	17.91	0.5264	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			640.48700	506.747	17.62	0.4266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			565.18700	706.747	17.62	0.5734	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			832.22210	1,014.563	16.78	0.7198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			357.52210	264.563	16.78	0.2802	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,089.18610	911.978	18.80	0.5884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			353.88610	451.978	18.80	0.4116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			771.55660	944.893	16.91	0.6912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			406.85660	304.893	16.91	0.3088	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,010.52720	1,218.095	16.55	0.7898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			245.82720	178.095	16.55	0.2102	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,477.74350	1,275.517	19.74	0.6851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			252.44350	325.517	19.74	0.3149	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,251.15120	1,062.200	19.20	0.6326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			305.85120	392.200	19.20	0.3674	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,552.82750	1,346.823	19.92	0.7005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			237.52750	306.823	19.92	0.2995	0.00	0	721

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	12.47	Call			1,810.87320	2,070.406	16.99	0.9387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			56.17320	40.406	16.99	0.0613	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,350.35500	1,586.251	16.29	0.8802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			125.65500	86.251	16.29	0.1198	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,774.23790	2,032.898	16.94	0.9353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			59.53790	42.898	16.94	0.0647	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			750.38880	920.882	16.98	0.6805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			425.68880	320.882	16.98	0.3195	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			573.21220	716.357	17.59	0.5787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			628.51220	496.357	17.59	0.4213	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,938.48790	2,692.248	22.50	0.8764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			83.18790	112.248	22.50	0.1236	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			511.91510	642.552	17.84	0.5367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			727.21510	582.552	17.84	0.4633	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,948.07060	2,701.545	22.52	0.8771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			82.77060	111.545	22.52	0.1229	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,431.22060	1,675.183	16.42	0.8937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			106.52060	75.183	16.42	0.1063	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			699.52460	862.949	17.14	0.6537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			474.82460	362.949	17.14	0.3463	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,343.31180	3,087.855	23.25	0.9017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			68.01180	87.855	23.25	0.0983	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			480.23370	604.347	18.00	0.5136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			785.53370	634.347	18.00	0.4864	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,486.03490	1,283.380	19.76	0.6869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			250.73490	323.380	19.76	0.3131	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,488.98840	2,252.690	21.75	0.8369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			113.68840	152.690	21.75	0.1631	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			390.65860	496.889	18.54	0.4432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			985.95860	816.889	18.54	0.5568	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,850.96170	1,634.629	20.60	0.7537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			185.66170	244.629	20.60	0.2463	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,414.86530	1,657.293	16.39	0.8911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			110.16530	77.293	16.39	0.1089	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			545.58610	683.203	17.70	0.5602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			670.88610	533.203	17.70	0.4398	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,653.86990	1,443.707	20.15	0.7199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			218.56990	283.707	20.15	0.2801	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,256.44360	1,484.185	16.28	0.8604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			151.74360	104.185	16.28	0.1396	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			470.10300	592.268	18.05	0.5061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			805.40300	652.268	18.05	0.4939	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,062.20330	1,838.523	21.00	0.7855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			156.90330	208.523	21.00	0.2145	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,158.78280	1,379.171	16.38	0.8351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			184.08280	129.171	16.38	0.1649	0.00	0	224,707

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			490.57930	616.658	17.94	0.5213	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			765.87930	616.658	17.94	0.4787	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,947.13130	1,727.625	20.80	0.7686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			171.83130	227.625	20.80	0.2314	0.00	0	11,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			387.88690	493.536	18.56	0.4409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			993.18690	823.536	18.56	0.5591	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,781.76930	1,567.490	20.44	0.7424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			196.46930	257.490	20.44	0.2576	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,079.62200	1,293.428	16.47	0.8120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			214.92200	153.428	16.47	0.1880	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			385.13520	490.209	18.58	0.4386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,000.43520	830.209	18.58	0.5614	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,287.31490	2,056.473	21.40	0.8145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			132.01490	176.473	21.40	0.1855	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			860.99910	1,048.018	16.74	0.7324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			336.29910	248.018	16.74	0.2676	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,957.65780	2,710.847	22.54	0.8778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			82.35780	110.847	22.54	0.1222	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			872.72250	1,061.595	16.72	0.7374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			328.02250	241.595	16.72	0.2626	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			413.56730	524.517	18.39	0.4620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			928.86730	764.517	18.39	0.5380	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,830.13920	3,570.558	24.44	0.9215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			54.83920	70.558	24.44	0.0785	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			809.74290	988.297	16.81	0.7096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			375.04290	278.297	16.81	0.2904	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,881.41270	2,636.571	22.41	0.8721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			86.11270	116.571	22.41	0.1279	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			301.65270	386.951	19.23	0.3634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,266.95270	1,076.951	19.23	0.6366	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,082.54300	2,832.218	22.74	0.8865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			77.24300	102.218	22.74	0.1135	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			679.98940	840.608	17.20	0.6430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			495.28940	380.608	17.20	0.3570	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			314.43210	402.926	19.12	0.3755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,219.73210	1,032.926	19.12	0.6245	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,222.30710	3,960.270	25.40	0.9335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			47.00710	60.270	25.40	0.0665	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			316.61900	405.653	19.10	0.3776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,211.91900	1,025.653	19.10	0.6224	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			334.70070	428.176	18.95	0.3943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,150.00070	968.176	18.95	0.6057	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,834.25900	2,590.319	22.33	0.8683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			88.95900	120.319	22.33	0.1317	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,824.84110	2,581.085	22.31	0.8676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			89.54110	121.085	22.31	0.1324	0.00	0	12,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,310.80060	1,542.290	16.22	0.8730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			136.10060	92.290	16.22	0.1270	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			849.39970	1,034.554	16.75	0.7274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			344.69970	254.554	16.75	0.2726	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,470.53130	2,234.699	21.71	0.8349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			115.23130	154.699	21.71	0.1651	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,233.52240	1,459.611	16.30	0.8547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			158.82240	109.611	16.30	0.1453	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,149.97890	2,897.893	22.85	0.8910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			74.67890	97.893	22.85	0.1090	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			951.86530	1,152.507	16.62	0.7689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			277.16530	202.507	16.62	0.2311	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			440.94090	557.398	18.22	0.4837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			866.24090	707.398	18.22	0.5163	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,214.77180	1,986.106	21.27	0.8057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			139.47180	186.106	21.27	0.1943	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,519.33040	1,314.983	19.84	0.6938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			244.03040	314.983	19.84	0.3062	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,536.05450	1,330.875	19.88	0.6972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			240.75450	310.875	19.88	0.3028	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			983.67030	1,188.680	16.58	0.7806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			258.97030	188.680	16.58	0.2194	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			920.81780	1,116.999	16.66	0.7570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			296.11780	216.999	16.66	0.2430	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			606.36910	755.932	17.46	0.6000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			581.66910	455.932	17.46	0.4000	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			321.03870	411.168	19.07	0.3817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,196.33870	1,011.168	19.07	0.6183	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,100.88960	1,316.519	16.44	0.8185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			206.18960	146.519	16.44	0.1815	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			393.45020	500.261	18.52	0.4455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			978.75020	810.261	18.52	0.5545	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,799.00410	1,584.203	20.48	0.7453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			193.70410	254.203	20.48	0.2547	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,111.85960	932.899	18.86	0.5950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			346.55960	442.899	18.86	0.4050	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			519.22150	651.398	17.81	0.5419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			714.52150	571.398	17.81	0.4581	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,929.56110	1,710.724	20.76	0.7660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			174.26110	230.723	20.76	0.2340	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			508.29890	638.173	17.86	0.5341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			733.59890	588.173	17.86	0.4659	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			776.92330	950.971	16.90	0.6938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			402.22330	300.971	16.90	0.3062	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,119.45220	939.912	18.88	0.5971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			344.15220	439.912	18.88	0.4029	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,051.65200	1,262.990	16.50	0.8033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			226.95200	162.990	16.50	0.1967	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			273.96850	352.397	19.50	0.3365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,379.26850	1,182.396	19.50	0.6635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			277.74730	357.102	19.46	0.3402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,363.04730	1,167.102	19.46	0.6598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,290.77400	1,099.212	19.29	0.6425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			295.47400	379.212	19.29	0.3575	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			275.85230	354.741	19.48	0.3383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,371.15230	1,174.741	19.48	0.6617	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			41.58830	29.499	17.14	0.0451	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,072.08830	2,335.700	17.14	0.9549	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			729.51570	893.096	17.16	0.6539	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			489.01570	376.896	17.16	0.3461	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			519.37940	647.056	17.96	0.5260	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			778.87940	630.856	17.96	0.4740	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			599.79360	473.909	17.51	0.3976	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			622.22920	768.807	17.58	0.5897	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			628.22920	499.007	17.58	0.4103	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,770.82020	1,559.533	20.37	0.7263	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			224.82020	289.333	20.37	0.2737	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,469.88050	1,271.411	19.68	0.6693	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			283.88050	361.211	19.68	0.3307	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			137.97170	95.910	16.30	0.1259	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,381.97170	1,615.710	16.30	0.8741	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			895.37520	736.983	18.29	0.5136	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			469.37520	586.783	18.29	0.4864	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			643.79360	793.709	17.51	0.6024	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			152.61410	107.285	16.31	0.1361	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,353.61410	1,584.285	16.31	0.8639	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,187.65150	1,013.411	18.86	0.5730	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			440.85150	543.511	18.86	0.4270	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,635.38390	1,435.700	19.81	0.6684	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			325.68390	402.999	19.81	0.3316	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,925.89270	1,716.670	20.43	0.7177	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,531.32480	1,767.068	16.30	0.8717	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			169.00680	122.689	16.30	0.1403	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			311.76030	236.095	16.61	0.2306	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,122.06030	1,323.395	16.61	0.7694	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			741.68790	892.903	17.47	0.6097	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			641.38790	515.603	17.47	0.3903	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			151.02480	109.768	16.30	0.1283	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			266.19270	333.970	20.43	0.2823	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,046.70450	883.143	18.49	0.5308	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			507.00450	620.443	18.49	0.4692	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			719.88570	868.073	17.55	0.5982	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			669.58570	540.773	17.55	0.4018	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,469.30680	1,699.989	16.30	0.8597	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			809.51010	961.253	17.57	0.6056	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			705.11010	578.453	17.57	0.3944	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,798.76790	1,599.172	20.03	0.6681	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			363.16790	441.972	20.03	0.3319	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			831.37230	985.948	17.49	0.6161	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			676.97230	553.148	17.49	0.3839	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,550.09570	1,778.571	16.26	0.8500	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			195.69570	145.771	16.26	0.1500	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,195.53980	1,029.217	18.77	0.5445	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			539.93980	652.017	18.77	0.4555	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,096.69100	1,888.942	20.62	0.7139	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			301.09100	371.742	20.62	0.2861	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			232.80830	175.271	16.36	0.1728	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,447.20830	1,668.071	16.36	0.8272	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			54.09380	36.751	15.62	0.0491	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,273.79380	2,534.951	15.62	0.9509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			918.15890	775.634	18.12	0.4570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			716.95890	853.434	18.12	0.5430	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,813.44690	1,616.524	20.03	0.6586	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			392.24690	474.324	20.03	0.3414	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,697.31550	3,975.350	18.24	0.9897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			795.19480	663.160	17.80	0.4176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			950.10010	805.043	18.19	0.4667	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,735.45430	3,488.534	23.25	0.8517	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			154.25430	186.334	23.25	0.1483	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			798.04960	945.560	17.78	0.5844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			789.24960	657.760	17.78	0.4156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			793.99480	940.960	17.80	0.5824	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			777.96550	922.779	17.86	0.5744	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,976.70210	1,774.951	20.35	0.6844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			355.50210	432.751	20.35	0.3156	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			802.12500	950.182	17.77	0.5864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			783.32500	652.382	17.77	0.4136	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			698.90010	832.843	18.19	0.5333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			524.38390	421.342	17.03	0.3153	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,668.47400	1,477.971	19.73	0.6337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			427.27400	515.771	19.73	0.3663	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,271.81240	1,103.927	18.92	0.5521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			550.61240	661.727	18.92	0.4479	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			819.16550	684.979	17.86	0.4256	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			369.95350	448.842	20.22	0.3257	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,049.22770	1,229.455	16.98	0.6948	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			500.42770	401.655	16.98	0.3052	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,585.95570	1,813.341	16.24	0.8464	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	13.00	Put			207.15570	155.541	16.24	0.1536	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,023.18390	1,199.142	17.03	0.6847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			274.88540	211.494	16.45	0.1934	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,075.64910	920.984	18.49	0.5024	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			634.44910	758.784	18.49	0.4976	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			574.05880	464.630	17.17	0.3359	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			972.85880	1,142.430	17.17	0.6641	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,911.15350	1,711.041	20.22	0.6743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,491.07440	1,712.189	16.36	0.8253	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,778.08870	2,016.983	16.02	0.8832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			149.28870	109.183	16.02	0.1168	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,613.07440	1,425.199	19.62	0.6236	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			441.87440	532.999	19.62	0.3764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,413.68540	1,629.294	16.45	0.8066	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.51550	7.550	18.24	0.0103	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,171.58650	2,428.138	15.60	0.9372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			72.78650	50.338	15.60	0.0628	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,600.87340	1,829.200	16.22	0.8495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			202.07340	151.400	16.22	0.1505	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			242.27440	184.389	16.36	0.1747	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,013.58330	864.875	18.32	0.4812	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			682.78330	813.375	18.32	0.5188	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,038.52960	2,808.435	21.97	0.8018	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			207.72960	256.935	21.97	0.1982	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,247.83890	2,040.801	20.77	0.7112	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			331.03890	403.601	20.77	0.2888	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			886.44020	1,041.893	17.59	0.6117	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			733.24020	609.093	17.59	0.3883	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,948.92180	1,750.809	20.25	0.6690	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			392.12180	473.609	20.25	0.3310	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			908.32710	1,066.490	17.52	0.6216	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			705.12710	583.690	17.52	0.3784	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			217.89010	163.483	16.16	0.1560	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,621.09010	1,846.283	16.16	0.8440	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,332.98840	1,164.388	19.02	0.5557	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			566.18840	677.188	19.02	0.4443	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			273.20400	211.646	16.39	0.1879	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,491.60400	1,709.746	16.39	0.8121	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,323.44090	1,529.614	16.66	0.7661	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			361.54090	287.914	16.66	0.2339	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,350.49470	2,140.960	20.91	0.7206	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			322.39470	392.660	20.91	0.2794	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,406.08770	2,200.056	20.91	0.7070	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			366.68770	441.756	20.91	0.2930	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			972.93480	1,132.770	17.60	0.6185	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			762.33480	641.070	17.60	0.3815	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	31/07/2019	Foreign Exchange Option	16.14	Put		2,106.27150	1,909.636	20.43	0.6681	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		599.30820	710.001	19.23	0.4359	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		426.87150	511.336	20.43	0.3319	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		994.88680	1,157.308	17.52	0.6277	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		734.28680	615.608	17.52	0.3723	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		242.34110	181.315	16.02	0.1608	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,702.94110	1,923.015	16.02	0.8392	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,478.70820	1,308.301	19.23	0.5641	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		314.52850	249.448	16.47	0.2014	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,536.82850	1,752.948	16.47	0.7986	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		907.48290	776.505	17.96	0.4197	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		910.68290	1,061.405	17.96	0.5803	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,282.37510	2,082.414	20.67	0.6830	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		415.57510	497.314	20.67	0.3170	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,269.40400	2,072.967	20.62	0.6703	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		452.60400	538.667	20.62	0.3297	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,049.92270	1,213.791	17.62	0.6243	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		786.72270	668.091	17.62	0.3757	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,071.96860	1,238.318	17.54	0.6330	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		758.76860	642.618	17.54	0.3670	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,579.40230	2,372.793	21.08	0.7073	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		392.60230	468.493	21.08	0.2927	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		261.68790	196.873	15.93	0.1644	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,774.88790	1,992.574	15.93	0.8356	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,628.70940	1,455.808	19.45	0.5739	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		621.90940	731.508	19.45	0.4261	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		355.45400	289.916	16.60	0.2136	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,583.95400	1,801.116	16.60	0.7864	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,682.20690	4,441.073	24.63	0.8425	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		206.00690	247.673	24.63	0.1575	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,807.33810	4,091.400	17.02	0.9832	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		14.13810	14.800	17.02	0.0168	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,172.15460	2,419.573	14.75	0.9068	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		128.95460	92.973	14.75	0.0932	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,903.61510	1,720.907	19.90	0.6096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		262.77360	304.955	23.23	0.1916	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,515.92570	1,727.831	16.78	0.7601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		422.72570	351.231	16.78	0.2399	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		618.24830	523.020	17.20	0.3151	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,509.65650	1,721.134	16.79	0.7585	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		426.45650	354.533	16.79	0.2415	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,522.21920	1,734.547	16.77	0.7617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		419.01920	347.947	16.77	0.2383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,009.57360	3,768.355	23.23	0.8084	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		710.74590	601.281	17.36	0.3453	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		1,140.76430	1,311.947	17.43	0.6462	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	14.14	Put			737.56430	625.347	17.43	0.3538	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,368.38300	4,123.137	23.91	0.8249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			241.58300	279.737	23.91	0.1751	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,251.44830	1,439.620	17.20	0.6849	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			843.77240	722.452	17.72	0.3859	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,967.69250	4,737.333	25.03	0.8485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			190.89250	243.933	25.03	0.1515	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,330.45170	4,085.601	23.84	0.8233	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			243.65170	282.201	23.84	0.1767	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,163.94590	1,337.881	17.36	0.6547	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			286.42560	333.055	22.59	0.2097	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			694.87590	813.838	19.23	0.4531	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,531.67590	1,367.238	19.23	0.5469	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,405.28680	3,176.351	22.16	0.7725	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			308.48680	362.951	22.16	0.2275	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,056.97240	1,219.052	17.72	0.6141	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,080.47660	942.743	18.31	0.4494	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,179.09650	3,935.891	23.55	0.8165	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			252.29650	292.491	23.55	0.1835	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			648.39930	760.013	19.47	0.4290	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,665.19930	1,493.413	19.47	0.5710	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,673.22560	3,436.455	22.59	0.7903	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			350.10450	416.789	21.66	0.2573	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,109.10710	1,276.911	17.54	0.6343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			775.90710	660.311	17.54	0.3657	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,599.02340	3,363.333	22.44	0.7859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			292.22340	339.933	22.44	0.2141	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			903.67660	1,049.343	18.31	0.5506	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			576.81510	677.507	19.90	0.3904	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,657.68400	1,486.293	19.46	0.5696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			650.88400	762.893	19.46	0.4304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,221.56780	1,405.023	17.25	0.6748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			648.36780	548.423	17.25	0.3252	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,036.90450	2,820.189	21.66	0.7427	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,126.21770	1,293.856	17.61	0.6301	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			808.31770	691.956	17.61	0.3699	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			481.42460	568.670	20.72	0.3298	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,413.52460	2,216.770	20.72	0.6702	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,148.40650	1,318.399	17.53	0.6384	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			780.50650	666.499	17.53	0.3616	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,741.67120	2,534.695	21.20	0.7064	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			419.57120	496.595	21.20	0.2936	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			277.69540	213.985	15.91	0.1679	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,845.59540	2,065.885	15.91	0.8321	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,761.34360	1,587.303	19.61	0.5795	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			649.24360	759.203	19.61	0.4205	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	02/10/2019	Foreign Exchange Option	13.33	Put			391.27180	324.186	16.68	0.2220	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,632.77180	1,849.786	16.68	0.7780	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,582.68680	2,384.378	20.88	0.6727	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			505.28680	592.578	20.88	0.3273	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,224.06980	1,397.819	17.54	0.6434	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			801.46980	689.619	17.54	0.3566	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,916.97560	1,740.958	19.82	0.5877	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,665.50940	1,882.572	16.78	0.7676	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,917.07460	2,137.436	15.87	0.8296	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			294.47460	229.236	15.87	0.1704	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			669.57560	779.158	19.82	0.4123	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,912.68490	2,704.671	21.34	0.7063	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			445.28490	522.871	21.34	0.2937	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,201.76860	1,373.257	17.61	0.6355	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			829.16860	715.057	17.61	0.3645	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			432.90940	364.372	16.78	0.2324	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,057.25560	2,849.625	21.50	0.7041	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			473.85560	552.625	21.50	0.2959	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,274.84180	1,449.181	17.65	0.6406	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			848.24180	736.181	17.65	0.3594	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,726.58250	2,527.811	21.04	0.6725	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			696.37900	805.114	20.01	0.4081	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			533.18250	620.811	21.04	0.3275	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,297.21950	1,473.748	17.58	0.6481	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			820.61950	710.748	17.58	0.3519	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			306.84040	245.338	15.91	0.1730	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,983.44040	2,208.339	15.91	0.8270	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,049.77900	1,872.114	20.01	0.5919	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			471.94710	401.042	16.84	0.2397	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,714.34710	1,929.942	16.84	0.7603	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,872.78230	3,150.181	14.16	0.9494	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			58.98230	49.781	14.16	0.0506	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,612.33330	1,818.979	17.08	0.7290	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			568.53330	488.579	17.08	0.2710	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			782.02330	899.904	19.72	0.4396	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,878.22330	1,709.504	19.72	0.5604	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,159.63720	2,950.698	21.62	0.7058	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			483.43720	561.098	21.62	0.2942	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,538.57210	5,310.219	24.84	0.8366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			242.37210	300.619	24.84	0.1634	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			779.53810	897.087	19.73	0.4384	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,885.73810	1,716.687	19.73	0.5616	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			777.05690	894.281	19.74	0.4373	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,893.25690	1,723.881	19.74	0.5627	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,209.02690	3,000.705	21.66	0.7012	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			507.72690	586.405	21.66	0.2988	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	31/12/2019	Foreign Exchange Option	14.25	Call			1,357.02030	1,533.558	17.69	0.6461	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			868.32030	757.858	17.69	0.3539	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,877.49930	2,677.645	21.21	0.6715	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			725.78380	833.280	20.22	0.4040	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			566.19930	653.345	21.21	0.3285	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,379.47680	1,559.364	17.64	0.6532	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			840.77680	733.664	17.64	0.3468	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			323.99680	262.736	15.97	0.1753	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,062.69680	2,288.436	15.97	0.8247	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,197.08380	2,017.580	20.22	0.5960	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			511.44940	434.805	16.87	0.2457	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,764.04940	1,974.405	16.87	0.7543	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			549.61620	469.829	16.95	0.2515	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,808.51620	2,016.229	16.95	0.7485	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			586.84850	504.857	17.02	0.2566	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,855.94850	2,062.057	17.02	0.7434	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,043.03150	1,178.326	19.51	0.4943	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,776.73150	1,623.726	19.51	0.5057	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,040.08230	1,175.051	19.52	0.4933	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,783.78230	1,630.451	19.52	0.5067	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,045.99100	1,181.606	19.50	0.4954	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,769.69100	1,617.006	19.50	0.5046	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			624.55900	540.815	17.10	0.2613	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,903.85900	2,108.715	17.10	0.7387	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,940.82700	2,144.567	17.16	0.7343	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			659.12700	573.667	17.16	0.2657	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			696.73130	610.105	17.24	0.2693	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,994.43130	2,197.605	17.24	0.7307	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,394.78570	1,549.371	18.98	0.5679	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,497.68570	1,362.271	18.98	0.4321	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,391.15210	1,545.617	19.00	0.5668	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,504.05210	1,368.517	19.00	0.4332	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,387.52970	1,541.875	19.01	0.5657	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,510.42970	1,374.775	19.01	0.4343	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,646.61180	1,509.781	19.21	0.4431	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,423.01180	1,576.981	19.21	0.5569	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,539.15940	1,695.460	19.14	0.5705	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,639.65940	1,504.160	19.14	0.4295	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,535.55690	1,691.756	19.15	0.5696	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,646.05690	1,510.456	19.15	0.4304	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,531.95640	1,688.064	19.16	0.5686	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,652.45640	1,516.764	19.16	0.4314	0.00	0	0
Total \$ / R Option												1,901,294.00	40,000	9,108,384
Total \$ / R												1,771,874,699.40	163,560	10,126,847

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 Future			14.33180		14.06070			0.0000	358,295.00	25	396
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			14.50000		14.22470			0.0000	145,000.00	10	5
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.65780		14.37880			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.82660		14.54320			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.99040		14.70380			0.0000	0.00	0	0
Total \$ / R MAXI Future											503,295.00	35	401
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			163,247.44730	138,120.729	21.68	0.9025	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			2,317.44730	4,300.729	21.68	0.0975	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			5,232.16130	8,864.941	20.42	0.1845	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			119,162.16130	95,684.941	20.42	0.8155	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			5,148.13330	8,729.675	20.45	0.1820	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			120,078.13330	96,549.675	20.45	0.8180	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			5,317.65660	9,002.263	20.39	0.1869	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			118,247.65660	94,822.263	20.39	0.8131	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			68,969.79200	85,171.780	17.17	0.6483	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			48,499.79200	37,171.780	17.17	0.3517	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			68,483.10220	84,614.969	17.19	0.6456	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			49,013.10220	37,614.969	17.19	0.3544	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			67,998.94350	84,060.793	17.20	0.6430	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			49,528.94350	38,060.793	17.20	0.3570	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			80,212.49500	95,018.194	17.77	0.5864	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			78,332.49500	65,238.194	17.77	0.4136	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			79,804.96140	94,556.003	17.78	0.5844	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			78,924.96140	65,776.003	17.78	0.4156	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			79,399.47620	94,095.982	17.80	0.5824	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			79,519.47620	66,315.982	17.80	0.4176	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			91,470.00260	106,144.302	18.27	0.5554	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			106,150.00260	92,484.302	18.27	0.4446	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			91,100.96130	105,739.632	18.28	0.5538	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			106,780.96130	93,079.632	18.28	0.4462	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			90,733.51520	105,336.116	18.30	0.5522	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			107,413.51520	93,676.116	18.30	0.4478	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			141,323.41810	160,304.013	17.44	0.6752	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			73,943.41810	64,264.013	17.44	0.3248	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			142,290.58570	161,410.578	17.42	0.6781	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			72,910.58570	63,370.578	17.42	0.3219	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			141,806.11240	160,856.161	17.43	0.6766	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			73,426.11240	63,816.161	17.43	0.3234	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											503,295.00	35	401
£ / R	On 30/11/2018	Foreign Exchange Future			18.66180		18.40060			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			18.70600		18.44490			0.0000	9,353,000.00	500	455,271
£ / R	On 31/01/2019	Foreign Exchange Future			18.87490		18.79000			0.0000	415,247.80	22	22

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 Future			19.02320		18.75630			0.0000	0.00	0	11,147
£ / R	On	14/06/2019	Foreign Exchange Future			19.31480		19.04340			0.0000	0.00	0	5,506
£ / R	On	16/09/2019	Foreign Exchange Future			19.63150		19.35510			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			19.94380		19.66140			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.29220		20.00750			0.0000	0.00	0	0
Total £ / R Future												9,768,247.80	522	482,322
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			1,101.96580	872.731	18.17	0.8261	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			42.56580	74.531	18.17	0.1739	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			974.02940	777.374	17.66	0.7069	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			118.92940	183.374	17.66	0.2931	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,565.10480	2,311.244	20.56	0.9629	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			10.00480	17.244	20.56	0.0371	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			554.43030	737.002	16.40	0.7428	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			229.53030	151.002	16.40	0.2572	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			548.20320	729.824	16.41	0.7392	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			233.30320	153.824	16.41	0.2608	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			560.69880	744.214	16.40	0.7463	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			225.79880	148.214	16.40	0.2537	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			0.00000	547.439	16.44	0.4615	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			0.00000	632.339	16.44	0.5385	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			552.01600	676.871	16.72	0.4848	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			985.71600	843.671	16.72	0.5152	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			965.31130	1,142.027	16.36	0.6726	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			509.01130	418.827	16.36	0.3274	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,808.01990	2,582.934	18.88	0.8437	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			124.31990	166.134	18.88	0.1563	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			959.55980	1,135.788	16.36	0.6706	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			513.25980	422.588	16.36	0.3294	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			971.08930	1,148.291	16.36	0.6747	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			504.78930	415.091	16.36	0.3253	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,568.17180	1,386.579	17.42	0.6670	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			324.47180	409.779	17.42	0.3330	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,712.13900	1,523.470	17.61	0.6955	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			288.43900	366.671	17.61	0.3045	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,148.19530	1,340.325	16.30	0.7320	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			391.89530	317.125	16.30	0.2680	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,183.32060	1,355.576	16.72	0.6347	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			769.92060	670.776	16.72	0.3653	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,178.07950	1,349.950	16.73	0.6332	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			774.67950	675.150	16.73	0.3668	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,188.58430	1,361.214	16.72	0.6363	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			765.18430	666.414	16.72	0.3637	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,484.94880	1,666.402	17.14	0.6366	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			939.84880	844.902	17.14	0.3634	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,479.82550	1,660.964	17.14	0.6353	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	18.82	Put			944.72550	849.464	17.14	0.3647	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,474.70930	1,655.533	17.15	0.6340	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			949.60930	854.033	17.15	0.3660	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,334.42650	1,494.450	18.03	0.5369	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,623.02650	1,500.650	18.03	0.4631	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,330.51450	1,490.227	18.03	0.5358	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,629.11450	1,506.427	18.03	0.4642	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,326.62120	1,486.006	18.04	0.5348	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,635.22120	1,512.206	18.04	0.4652	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,586.52790	1,746.411	18.59	0.5432	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,869.02790	1,744.211	18.59	0.4568	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,582.61690	1,742.255	18.59	0.5423	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,875.11690	1,750.055	18.59	0.4577	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,578.70560	1,738.109	18.60	0.5414	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,881.20560	1,755.909	18.60	0.4586	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												9,768,247.80	522	486,522
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12615		0.12399			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12875		0.12653			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13116		0.12890			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			522.06190	676.176	17.18	0.8330	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			123.26190	61.076	17.18	0.1670	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			120.66320	161.381	20.07	0.3254	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			721.86320	546.282	20.07	0.6746	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,408.59820	1,621.412	21.84	0.9803	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			9.79820	6.312	21.84	0.0197	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,024.91510	1,178.677	22.05	0.7266	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			372.01510	303.677	22.05	0.2734	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			529.58150	623.668	22.32	0.4974	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			876.68150	748.668	22.32	0.5026	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,758.87250	1,958.496	21.77	0.8999	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			105.97250	83.496	21.77	0.1001	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			758.06810	851.351	19.73	0.5535	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			868.36810	735.051	19.73	0.4465	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			454.26580	511.256	21.22	0.3757	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,564.56580	1,394.956	21.22	0.6243	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,229.46930	1,369.637	17.33	0.7681	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			339.76930	253.337	17.33	0.2319	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905

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 Future			16.24890		16.07370			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.29560		16.12080			0.0000	44,356,623.20	2,722	135,497
€ / R	On	18/03/2019	Foreign Exchange Future			16.63730		16.45630			0.0000	83,186.50	5	36,636
€ / R	On	14/06/2019	Foreign Exchange Future			16.95400		16.76900			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.18050		16.99270			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.30050		17.11440			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.62230		17.42880			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.97820		17.78460			0.0000	0.00	0	0
Total € / R Future												44,439,809.70	2,727	185,338
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			1,002.30050	847.809	18.84	0.8483	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			36.00050	56.709	18.84	0.1517	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			22.14950	32.197	20.25	0.0725	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,791.34950	1,626.596	20.25	0.9275	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			21.79720	31.709	20.27	0.0715	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,800.99720	1,636.109	20.27	0.9285	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			22.50770	32.691	20.23	0.0735	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,781.70770	1,617.091	20.23	0.9265	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,881.46590	4,706.794	31.18	0.9950	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			2.26590	2.394	31.18	0.0050	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			410.10670	350.709	15.97	0.3232	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			866.40670	988.009	15.97	0.6768	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			791.29880	906.812	16.14	0.6422	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			474.99880	409.512	16.14	0.3578	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			786.13810	901.214	16.15	0.6397	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			479.83810	413.914	16.15	0.3603	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			470.18640	405.136	16.13	0.3553	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,276.55420	3,113.688	21.30	0.8945	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			82.85420	100.988	21.30	0.1055	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,112.13080	1,253.782	15.63	0.7701	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			255.83080	216.482	15.63	0.2299	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			361.09630	424.874	17.85	0.3702	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,234.79630	1,117.574	17.85	0.6298	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			796.48640	912.436	16.13	0.6447	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			829.82250	927.664	16.93	0.5429	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			920.82250	833.664	16.93	0.4571	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			825.94380	923.418	16.94	0.5412	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			926.94380	839.418	16.94	0.4588	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			822.08320	919.189	16.96	0.5394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			933.08320	845.189	16.96	0.4606	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			508.45270	457.219	15.94	0.2851	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,471.15270	1,607.719	15.94	0.7149	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,031.38180	2,886.516	20.24	0.7493	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			374.08180	417.016	20.24	0.2507	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,350.88020	1,478.355	16.07	0.6814	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			598.18020	537.854	16.07	0.3186	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	14/08/2019	Foreign Exchange Option	17.01	Call			996.74410	1,096.900	16.97	0.5562	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,014.04410	926.400	16.97	0.4438	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			844.84230	927.675	17.79	0.4677	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,500.44230	1,397.175	17.79	0.5323	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,118.03270	1,995.347	18.77	0.6298	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			632.43270	695.847	18.77	0.3702	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			841.79950	924.380	17.80	0.4664	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,507.39950	1,403.880	17.80	0.5336	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			838.76270	921.105	17.81	0.4651	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,514.36270	1,410.605	17.81	0.5349	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,644.85160	1,542.004	17.89	0.5115	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,050.02250	1,141.134	17.87	0.4908	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,631.22250	1,528.834	17.87	0.5092	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,046.82790	1,137.713	17.88	0.4897	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,638.02790	1,535.413	17.88	0.5103	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,043.65160	1,134.304	17.89	0.4885	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,889.24920	1,788.549	18.21	0.5076	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,210.70490	1,303.408	18.22	0.4914	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,896.10490	1,795.208	18.22	0.5086	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,217.00300	1,310.100	18.21	0.4934	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,882.40300	1,781.900	18.21	0.5066	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,213.84920	1,306.749	18.21	0.4924	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												44,439,809.70	2,727	335,974
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.37980		10.25870			0.0000	560,509.20	54	23,928
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.51630		10.39270			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.64810		10.52330			0.0000	0.00	0	4,932
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.79260		10.66530			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.93540		10.80460			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.09430		10.96350			0.0000	0.00	0	0
Total AU\$ / R Future												560,509.20	54	29,280
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,215.63300	1,097.513	17.40	0.9662	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			4.22390	7.118	17.44	0.0330	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,225.52390	1,107.318	17.44	0.9670	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			4.11780	6.928	17.48	0.0321	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,235.41780	1,117.128	17.48	0.9679	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			4.33300	7.313	17.40	0.0338	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			357.35440	428.903	13.72	0.5934	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			314.65440	262.603	13.72	0.4066	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			352.53030	423.526	13.72	0.5887	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			319.83030	267.226	13.72	0.4113	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			347.75390	418.196	13.73	0.5841	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			325.05390	271.896	13.73	0.4159	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	14/06/2019	Foreign Exchange Option	11.01	Put			772.96070	697.928	14.90	0.5923	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			283.52580	332.958	14.92	0.4048	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			780.22580	704.858	14.92	0.5952	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			289.01850	339.125	14.89	0.4106	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			765.71850	691.025	14.89	0.5894	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			286.26070	336.028	14.90	0.4077	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			622.93680	568.501	14.74	0.4640	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			524.35350	596.737	14.76	0.5333	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			629.05350	574.137	14.76	0.4667	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			532.14740	605.496	14.73	0.5387	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			616.84740	562.896	14.73	0.4613	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			528.23680	601.101	14.74	0.5360	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			626.91080	704.949	15.10	0.5396	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			722.31080	669.549	15.10	0.4604	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			623.04300	700.703	15.12	0.5373	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			728.44300	675.303	15.12	0.4627	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			630.80640	709.220	15.09	0.5419	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			716.20640	663.820	15.09	0.4581	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			729.98120	809.248	15.44	0.5426	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			826.48120	774.948	15.44	0.4574	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			726.10470	805.094	15.45	0.5406	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			832.60470	780.794	15.45	0.4594	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			733.88320	813.422	15.43	0.5446	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			820.38320	769.122	15.43	0.4554	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												560,509.20	54	29,280
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.86690		10.74200			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.01480		10.88820			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.14920		11.02030			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.16500		11.03560			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.30920		11.17710			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.45000		11.31770			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	900
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,264.29690	1,388.686	18.67	0.9916	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			2.29690	1.786	18.67	0.0084	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,254.38800	1,378.758	18.63	0.9913	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			2.38800	1.858	18.63	0.0087	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,274.20920	1,398.618	18.70	0.9919	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			2.20920	1.718	18.70	0.0081	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			456.73310	534.385	14.54	0.6354	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			298.53310	249.585	14.54	0.3646	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			451.56440	528.709	14.56	0.6313	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			303.36440	253.909	14.56	0.3687	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			461.94850	540.102	14.53	0.6395	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			293.74850	245.302	14.53	0.3605	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			618.84900	697.354	14.93	0.6308	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			398.54900	348.154	14.93	0.3692	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			613.82370	691.972	14.94	0.6277	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			403.52370	352.772	14.94	0.3723	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			623.91110	702.774	14.91	0.6339	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			393.61110	343.574	14.91	0.3661	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			505.76090	569.053	16.18	0.4789	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			850.16090	784.053	16.18	0.5211	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			502.44760	565.457	16.20	0.4766	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			856.84760	790.457	16.20	0.5234	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			499.16000	561.884	16.21	0.4743	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			863.56000	796.884	16.21	0.5257	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			608.93900	676.804	16.53	0.4879	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			971.83900	907.604	16.53	0.5121	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			605.60070	673.194	16.54	0.4859	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			978.50070	913.994	16.54	0.5141	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			612.29620	680.433	16.52	0.4898	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			965.19620	901.233	16.52	0.5102	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			708.78550	778.114	16.67	0.4959	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,081.08550	1,018.114	16.67	0.5041	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			705.39690	774.504	16.68	0.4942	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,087.69690	1,024.504	16.68	0.5058	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			712.18560	781.747	16.66	0.4977	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,074.48560	1,011.747	16.66	0.5023	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.27500		14.06530			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.59010		14.37350			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.88260		14.66090			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.20270		14.97860			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.49580		15.26360			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.13600		15.89860			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,766
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			904.52000	1,099.324	18.85	0.9127	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			49.22000	34.324	18.85	0.0873	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			895.48370	1,090.017	18.81	0.9111	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			50.18370	35.017	18.81	0.0889	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			913.57460	1,108.645	18.89	0.9143	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			48.27460	33.645	18.89	0.0857	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			542.93770	654.320	17.20	0.5525	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			639.43770	534.220	17.20	0.4475	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			538.95860	649.449	17.20	0.5498	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			645.45860	539.349	17.20	0.4502	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			546.94000	659.216	17.19	0.5552	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			633.44000	529.116	17.19	0.4448	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			831.90910	723.554	17.63	0.4409	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			768.81400	881.566	17.64	0.5572	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			837.91400	728.966	17.64	0.4428	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			764.83870	877.003	17.65	0.5552	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			843.93870	734.403	17.65	0.4448	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			772.80910	886.154	17.63	0.5591	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			753.70130	840.869	18.78	0.4620	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,465.10130	1,328.169	18.78	0.5380	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			750.75310	837.615	18.79	0.4606	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,472.15310	1,334.915	18.79	0.5394	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			756.66230	844.143	18.77	0.4634	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,458.06230	1,321.443	18.77	0.5366	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			930.32470	1,023.459	18.90	0.4811	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,616.72470	1,477.659	18.90	0.5189	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			927.27500	1,020.136	18.91	0.4799	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,623.67500	1,484.336	18.91	0.5201	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			924.24300	1,016.832	18.92	0.4787	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,630.64300	1,491.032	18.92	0.5213	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,137.56460	1,232.335	19.34	0.4913	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,868.96460	1,726.335	19.34	0.5087	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,134.56390	1,229.099	19.35	0.4903	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,875.96390	1,733.099	19.35	0.5097	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,140.56770	1,235.588	19.33	0.4923	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,861.96770	1,719.588	19.33	0.5077	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,766
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06070		2.02850			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08050		2.04850			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10000		2.06810			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,238.94490	1,541.218	16.93	0.9299	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			53.94490	34.218	16.93	0.0701	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,150.25970	1,447.286	16.68	0.9185	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			65.25970	40.286	16.68	0.0815	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,329.36300	1,636.036	17.18	0.9398	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			44.36300	29.036	17.18	0.0602	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,011.61530	835.380	15.92	0.5003	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			562.29900	698.334	15.98	0.4798	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,077.29900	893.334	15.98	0.5202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			632.79460	784.432	15.85	0.5198	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			947.79460	779.432	15.85	0.4802	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			596.61530	740.380	15.92	0.4997	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,468.90720	1,691.020	15.57	0.7089	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			587.90720	491.020	15.57	0.2911	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,409.87410	1,624.112	15.55	0.6945	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			628.87410	524.112	15.55	0.3055	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,529.62310	1,759.418	15.58	0.7230	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			548.62310	459.418	15.58	0.2770	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18860		2.16500			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23540		2.21100			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27930		2.25430			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.32730		2.30180			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.45440		2.42820			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.50840		2.48200			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			873.56740	1,076.783	15.42	0.8388	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			123.56740	90.783	15.42	0.1612	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			800.62590	990.306	15.13	0.8173	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			150.62590	104.306	15.13	0.1827	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			950.08060	1,165.035	15.70	0.8579	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			100.08060	79.035	15.70	0.1421	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			665.43540	775.018	15.91	0.4914	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,055.43540	921.018	15.91	0.5086	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			630.03280	735.755	16.01	0.4731	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,120.03280	981.755	16.01	0.5269	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			702.59540	817.612	15.84	0.5101	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			992.59540	863.612	15.84	0.4899	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			564.88270	498.518	15.48	0.2783	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,644.53770	1,825.392	15.50	0.7083	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			601.53770	532.392	15.50	0.2917	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,585.58530	1,760.734	15.52	0.6946	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			642.58530	567.734	15.52	0.3054	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,707.88270	1,891.518	15.48	0.7217	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,028.44320	1,149.320	17.08	0.4537	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,010.44320	1,876.320	17.08	0.5463	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,092.82640	1,218.522	16.94	0.4741	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,874.82640	1,745.522	16.94	0.5259	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,060.15330	1,183.419	17.01	0.4638	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,942.15330	1,810.419	17.01	0.5362	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,526.51370	2,389.956	17.98	0.5435	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	2.53	Call			1,369.72510	1,499.796	17.86	0.4724	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,387.72510	2,255.796	17.86	0.5276	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,338.74010	1,466.479	17.92	0.4644	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,456.74010	2,322.479	17.92	0.5356	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,308.51370	1,433.956	17.98	0.4565	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,589.30450	1,719.116	18.16	0.4743	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,769.30450	2,635.116	18.16	0.5257	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,558.57150	1,686.403	18.21	0.4674	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,838.57150	2,702.403	18.21	0.5326	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,528.49280	1,654.364	18.26	0.4606	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,908.49280	2,770.364	18.26	0.5394	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.83220		1.79860			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85720		1.82330			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88010		1.84560			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,391.65510	2,726.032	22.38	0.9908	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			5.65510	4.032	22.38	0.0092	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,292.51920	2,626.516	21.91	0.9896	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			6.51920	4.516	21.91	0.0104	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,193.52630	2,527.067	21.45	0.9882	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			7.52630	5.067	21.45	0.0118	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			918.20650	1,128.025	17.22	0.6595	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			585.20650	456.025	17.22	0.3405	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			867.52290	1,071.269	17.32	0.6388	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			634.52290	499.269	17.32	0.3612	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			971.12610	1,187.049	17.11	0.6802	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			538.12610	415.049	17.11	0.3198	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,434.02760	1,674.319	17.10	0.7145	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			578.02760	473.319	17.10	0.2855	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,378.61740	1,610.918	17.15	0.6993	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			622.61740	509.918	17.15	0.3007	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,491.29120	1,739.411	17.05	0.7295	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			535.29120	438.411	17.05	0.2705	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14000		0.13750			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13910		0.13690			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13900		0.13600			0.0000	0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.70450		1.69180			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.73220		1.71940			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.75810		1.74490			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.67510		9.53930			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.80280		9.66420			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92680		9.78550			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.06140		9.91810			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.56110		10.41370			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.71440		10.56630			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			622.49040	754.175	15.60	0.9538	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			13.19040	9.075	15.60	0.0462	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			612.92340	744.484	15.53	0.9523	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			13.62340	9.384	15.53	0.0477	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			632.07270	763.877	15.67	0.9553	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			12.77270	8.777	15.67	0.0447	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			384.37420	471.165	13.80	0.6499	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			250.17420	198.365	13.80	0.3501	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			379.03460	465.222	13.81	0.6451	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			254.83460	202.422	13.81	0.3549	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			389.76330	477.159	13.79	0.6547	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			245.56330	194.359	13.79	0.3453	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			377.65800	447.594	14.56	0.5248	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			512.15800	440.794	14.56	0.4752	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			373.91610	443.190	14.57	0.5213	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			518.41610	446.390	14.57	0.4787	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			381.43160	452.032	14.55	0.5284	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			505.93160	435.232	14.55	0.4716	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			578.97920	664.009	14.92	0.5911	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			500.87920	442.608	14.92	0.4089	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			574.44370	659.098	14.93	0.5882	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			506.34370	447.698	14.93	0.4118	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			569.93470	654.219	14.94	0.5853	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			511.83470	452.819	14.94	0.4147	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			713.01180	799.850	15.82	0.5811	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			649.31180	588.750	15.82	0.4189	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			708.76030	795.275	15.83	0.5788	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	13/12/2019	Foreign Exchange Option	10.36	Put			655.06030	594.175	15.83	0.4212	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			717.28740	804.450	15.81	0.5834	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			643.58740	583.350	15.81	0.4166	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			810.39540	897.675	16.21	0.5759	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			764.09540	703.275	16.21	0.4241	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			806.23140	893.215	16.22	0.5739	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			769.93140	708.815	16.22	0.4261	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			814.58510	902.151	16.20	0.5779	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			758.28510	697.751	16.20	0.4221	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.33710		1.32540			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34480		1.33180			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35100		1.33760			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			654.00000	771.000		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			554.00000	671.000		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			754.00000	871.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	48.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			82.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			182.00000	52.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			18.00000	148.000		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			176.00000	310.000		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			76.00000	210.000		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			276.00000	410.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.30520		1.31180			0.0000	195,780.00	150	0
Total QUANTO £ / \$ Future												195,780.00	150	0
Total QUANTO £ / \$												195,780.00	150	0
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.13700		1.14650			0.0000	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	18/03/2019	Foreign Exchange Future			1.14740		1.15690			0.0000	0.00	0	0
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15670		1.16620			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	50
Total QUANTO € / \$											0.00	0	50
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.92700	0.12542	8.06530			0.0000	0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.82	Call		0.12542	3,511.60900	2,468.546	19.39	0.6012	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.82	Put		0.12542	1,058.60900	1,398.546	19.39	0.3988	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Call		0.12542	3,439.41020	2,405.645	19.33	0.5931	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Put		0.12542	1,086.41020	1,435.645	19.33	0.4069	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Call		0.12542	3,584.40700	2,532.212	19.45	0.6091	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Put		0.12542	1,031.40700	1,362.212	19.45	0.3909	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			10.40680		10.26210			0.0000	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Future			10.55590		10.40890			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.69820		10.54920			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.37	Call			900.19660	1,042.623	17.73	0.9737	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.37	Put			8.09660	5.823	17.73	0.0263	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Call			890.49380	1,032.820	17.68	0.9729	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Put			8.39380	6.020	17.68	0.0271	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Call			909.90930	1,052.432	17.79	0.9745	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Put			7.80930	5.632	17.79	0.0255	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Call			408.53200	494.420	15.21	0.6079	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Put			339.63200	278.520	15.21	0.3921	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Call			403.71320	489.016	15.22	0.6037	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Put			344.81320	283.115	15.22	0.3963	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Call			413.39440	499.868	15.19	0.6120	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Put			334.49440	273.968	15.19	0.3880	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			794.00110	904.380	14.97	0.7397	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			244.80110	206.180	14.97	0.2603	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			787.75840	897.442	14.97	0.7369	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			248.55840	209.242	14.97	0.2631	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			800.58360	911.348	14.97	0.7426	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put			241.38360	203.148	14.97	0.2574	0.00	0	0
Total SGD / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Future			2.57740		2.53180			0.0000	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Future			2.46680		2.42470			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.37430		2.33640			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Call			2.57960	3.550	26.06	0.0431	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Put			440.77960	396.150	26.06	0.9569	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Call			2.48950	3.390	26.33	0.0410	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Put			450.68950	405.990	26.33	0.9590	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Call			2.67570	3.722	25.80	0.0453	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Put			430.87570	386.322	25.80	0.9547	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			36.26620	47.025	22.52	0.2537	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			331.56620	300.225	22.52	0.7463	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			34.73710	45.165	22.57	0.2456	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			340.03710	308.365	22.57	0.7544	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			33.26860	43.375	22.62	0.2376	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			348.56860	316.575	22.62	0.7624	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			3.88700	5.139	25.95	0.0299	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,197.48700	1,160.839	25.95	0.9701	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			3.74280	4.956	25.95	0.0290	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,207.34280	1,170.656	25.95	0.9710	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			4.03650	5.329	25.95	0.0309	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,187.63650	1,151.029	25.95	0.9691	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
Total Futures									1 825 441 047.10	127,048	1,727,831
Total Options									1 901 294.00	40,000	9,263,220
Grand Total:									1,827,342,341.10	167,048	10,991,051