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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/11/2018 Foreign Exchange Future			14.25400		14.29100			0.0000	2,779,530.00	195	0
\$ / R On 16/11/2018 Foreign Exchange Future			14.25790		14.29100			0.0000	3,336,348.60	234	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.25790		14.29400			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.25530		14.29490			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.25790		14.29680			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.25920		14.29770			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.26630		14.30450			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.26800		14.30650			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.26980		14.30840			0.0000	0.00	0	2,627
\$ / R On 05/12/2018 Foreign Exchange Future			14.27870		14.31830			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.28050		14.32030			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.28230		14.32230			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.28940		14.33020			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.29120		14.33210			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.29470		14.33610			0.0000	693,750,380.40	48,532	798,497
\$ / R On 20/12/2018 Foreign Exchange Future			14.30530		14.34740			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.30700		14.34920			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.32360		14.36650			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.32690		14.36990			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			14.33520		14.37860			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.34850		14.39240			0.0000	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/01/2019	Foreign Exchange Future			14.35020		14.39410			0.0000	0.00	0	8
\$ / R	On	18/01/2019	Foreign Exchange Future			14.35350		14.39760			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.37370		14.41830			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.37530		14.42010			0.0000	0.00	0	1,764
\$ / R	On	13/02/2019	Foreign Exchange Future			14.39730		14.44250			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.42300		14.46890			0.0000	0.00	0	5,841
\$ / R	On	18/03/2019	Foreign Exchange Future			14.45410		14.50080			0.0000	48,204,423.50	3,335	56,742
\$ / R	On	27/03/2019	Foreign Exchange Future			14.46970		14.51670			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.47320		14.52030			0.0000	0.00	0	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.48010		14.52740			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.52170		14.56990			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.52860		14.57700			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.58270		14.63230			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.58800		14.63770			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.60750		14.65740			0.0000	8,180,200.00	560	18,830
\$ / R	On	20/06/2019	Foreign Exchange Future			14.61810		14.66820			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.63230		14.68260			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.63760		14.68800			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.64110		14.69160			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.69070		14.74190			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.69250		14.74360			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.71370		14.76520			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.74450		14.79620			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.75000		14.80170			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.75550		14.80720			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.77560		14.82730			0.0000	738,780.00	50	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.80120		14.85290			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.80490		14.85660			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.85790		14.90960			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.91270		14.96420			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.91870		14.97010			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.94070		14.99170			0.0000	57,073,474.00	3,820	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.97670		15.02710			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.98070		15.03100			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.03870		15.08800			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.10070		15.14890			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.12860		15.17650			0.0000	60,000,027.60	3,966	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.16260		15.20990			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.21660		15.26290			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.28460		15.32980			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.30460		15.34940			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.39660		15.43980			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.49250		15.53420			0.0000	0.00	0	0
Total \$ / R Future												874,063,164.10	60,692	1,015,746
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			41.91090	0.000	21.13	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			90.91090	86.000	21.13	1.0000	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			221.33220	246.000	21.13	1.0000	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			12.33220	0.000	21.13	0.0000	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,149.04020	1,186.000	21.13	1.0000	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			0.04020	0.000	21.13	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			436.18620	464.458	31.38	0.9734	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			7.18620	2.358	31.38	0.0266	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			2.87940	0.831	35.17	0.0095	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			601.87940	632.931	35.17	0.9905	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			494.16570	523.708	32.72	0.9818	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			5.16570	1.608	32.72	0.0182	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			98.75760	102.620	22.47	0.6419	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			69.75760	40.520	22.47	0.3581	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			455.43230	484.172	31.83	0.9766	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			6.43230	2.072	31.83	0.0234	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,461.00000	3,427.900	24.90	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.000	24.90	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			0.10490	0.000	28.74	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,071.10490	1,037.900	28.74	1.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			302.83170	264.685	24.94	0.9200	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			11.83170	6.785	24.94	0.0800	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.00000	0.000	24.90	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,621.00000	2,587.900	24.90	1.0000	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			399.34950	427.111	21.16	0.8989	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			23.34950	15.011	21.16	0.1011	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			557.21000	589.029	22.94	0.9510	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			11.21000	6.930	22.94	0.0490	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			624.35230	662.253	22.88	0.9519	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			9.25230	7.553	22.88	0.0481	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			109.76630	115.037	17.51	0.4400	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			196.56630	162.937	17.51	0.5600	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			377.83870	400.008	18.57	0.8147	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			55.53870	39.208	18.57	0.1853	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,017.45490	1,053.944	22.77	0.9818	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			5.15490	3.144	22.77	0.0182	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			352.82280	316.476	18.37	0.7544	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			55.12280	57.276	18.37	0.2456	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call			182.88190	152.148	17.52	0.5151	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put			135.18190	142.948	17.52	0.4849	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			640.35200	602.028	19.48	0.9302	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			12.65200	12.828	19.48	0.0698	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			201.68690	217.001	17.56	0.5386	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			186.18690	163.301	17.56	0.4614	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			516.53240	543.301	19.27	0.8206	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			61.03240	49.601	19.27	0.1794	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			8.41830	7.884	17.19	0.0402	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		854.91830	815.884	17.19	0.9598	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		35.49730	39.133	16.51	0.1546	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		543.89730	508.933	16.51	0.8454	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,312.06490	1,273.150	21.41	0.9850	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		3.66490	3.350	21.41	0.0150	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		107.53550	116.079	17.15	0.3436	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		0.83810	0.724	27.96	0.0030	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		559.61890	586.487	19.63	0.8151	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		68.01890	56.287	19.63	0.1849	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		44.49250	48.826	16.63	0.1833	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		205.51140	220.208	17.72	0.5163	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		213.91140	190.008	17.72	0.4837	32,491.42	171	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,001.98630	3,040.542	31.43	0.9986	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		0.38630	0.342	31.43	0.0014	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,392.43810	2,430.924	27.96	0.9970	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		335.93550	305.879	17.15	0.6564	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		238.31390	212.256	17.53	0.5227	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		179.91390	192.456	17.53	0.4773	32,909.96	171	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		576.40000	603.655	19.70	0.8231	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		64.80000	53.455	19.70	0.1769	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		502.89250	468.626	16.63	0.8167	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		1,154.14860	1,187.633	20.87	0.9440	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		22.44860	16.333	20.87	0.0560	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		258.19800	232.472	17.71	0.4957	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		237.89800	251.972	17.71	0.5043	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call		618.81330	582.107	16.67	0.8332	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put		48.51330	51.607	16.67	0.1668	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		501.95470	467.433	16.95	0.7532	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		81.65470	86.933	16.95	0.2468	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put		1,015.26360	1,047.403	20.76	0.9131	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call		35.56360	27.903	20.76	0.0869	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		82.27270	70.360	19.81	0.1921	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		661.97270	689.860	19.81	0.8079	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put		468.87210	491.997	19.00	0.6991	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call		141.17210	124.296	19.00	0.3009	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call		624.72270	587.992	16.78	0.8270	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put		52.42270	55.692	16.78	0.1730	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put		363.71810	383.641	18.48	0.6220	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call		186.01810	165.941	18.48	0.3780	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put		140.96820	149.693	17.37	0.3547	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call		393.26820	361.993	17.37	0.6453	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		559.41670	523.905	16.91	0.7576	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		89.21670	94.505	16.91	0.2424	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		826.33160	856.145	20.15	0.8351	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		76.53160	65.545	20.15	0.1649	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		45.47590	48.067	16.57	0.1451	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	13.65	Call			725.67590	687.467	16.57	0.8549	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,384.76250	1,420.317	21.76	0.9431	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			24.96250	19.717	21.76	0.0569	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			670.36600	697.516	19.62	0.7711	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			112.46600	98.716	19.62	0.2289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			90.00510	78.555	20.25	0.1818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			833.90510	863.855	20.25	0.8182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			88.50790	77.186	20.27	0.1791	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			842.40790	872.486	20.27	0.8209	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			91.52660	79.948	20.22	0.1845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			825.42660	855.248	20.22	0.8155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,383.90260	1,343.264	18.61	0.9709	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			7.80260	8.564	18.61	0.0291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,633.78470	1,671.522	22.46	0.9553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			19.88470	16.222	22.46	0.0447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			2.18960	2.307	20.14	0.0084	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,838.28960	1,797.007	20.14	0.9916	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,696.30090	2,654.884	23.10	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.20090	0.184	23.10	0.0007	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,905.38700	2,946.855	25.39	0.9951	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			1.48700	1.555	25.39	0.0049	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			8.81680	9.612	18.49	0.0323	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,344.91680	1,304.312	18.49	0.9677	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			15.96700	16.916	17.90	0.0543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,152.06700	1,111.616	17.90	0.9457	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			676.64770	704.112	19.68	0.7605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			122.74770	108.812	19.68	0.2395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,957.67510	1,916.333	20.56	0.9940	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			1.57510	1.633	20.56	0.0060	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			127.75830	135.595	17.27	0.2995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			513.85830	480.295	17.27	0.7005	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			85.53740	90.940	17.03	0.2243	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			621.63740	585.639	17.03	0.7757	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			144.48020	153.228	17.35	0.3262	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			480.58020	447.928	17.35	0.6738	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			18.43750	19.420	17.75	0.0616	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,104.53750	1,064.121	17.75	0.9384	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			766.57290	795.671	20.03	0.7953	3,978,357.50	5,000	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			102.67290	90.371	20.03	0.2047	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			36.76500	37.897	17.01	0.1118	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			872.86500	832.597	17.01	0.8882	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			636.98000	663.650	19.52	0.7431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			133.08000	118.350	19.52	0.2569	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,709.22300	1,668.043	19.70	0.9880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			3.12300	3.343	19.70	0.0120	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,436.51630	2,395.100	22.21	0.9985	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.41630	0.400	22.21	0.0015	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,248.00830	1,207.484	18.20	0.9579	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			11.90830	12.784	18.20	0.0421	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,586.37360	2,544.956	22.72	0.9990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.27360	0.256	22.72	0.0010	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			194.43000	205.755	17.55	0.3978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			400.53000	370.454	17.55	0.6022	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,336.65020	2,295.238	21.86	0.9979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.55020	0.538	21.86	0.0021	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,590.42630	1,549.393	19.28	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			4.32630	4.693	19.28	0.0165	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			459.04200	481.467	18.76	0.6455	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			195.14200	176.167	18.76	0.3545	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			465.99570	488.612	18.80	0.6500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			192.09570	173.312	18.80	0.3500	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			354.02450	373.290	18.26	0.5678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			250.12450	227.990	18.26	0.4322	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,133.01670	1,092.579	17.84	0.9429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			16.91670	17.880	17.84	0.0571	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			472.99410	495.799	18.83	0.6545	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			189.09410	170.499	18.83	0.3455	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			567.69650	592.855	19.24	0.7092	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			153.79650	137.555	19.24	0.2908	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			893.91890	924.742	20.44	0.8364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			80.01890	69.442	20.44	0.1636	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,367.16460	1,402.875	21.86	0.9279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			33.26460	27.575	21.86	0.0721	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,316.68170	2,275.270	21.80	0.9978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.58170	0.570	21.80	0.0022	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,395.53010	1,431.447	21.94	0.9313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			31.63010	26.147	21.94	0.0687	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			80.76710	85.883	17.00	0.2150	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			636.86710	600.583	17.00	0.7850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,236.82650	2,195.422	21.52	0.9973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.72650	0.722	21.52	0.0027	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,659.67800	1,618.552	19.52	0.9863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			3.57800	3.852	19.52	0.0137	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			629.22850	593.085	17.01	0.7804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			83.12850	88.385	17.01	0.2196	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			918.25270	877.954	17.16	0.9004	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			32.15270	33.254	17.16	0.0996	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,189.72540	1,223.954	21.34	0.9022	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			45.82540	38.654	21.34	0.0978	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,208.20260	1,242.603	21.39	0.9053	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			44.30260	37.303	21.39	0.0947	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			289.79340	306.241	17.91	0.5094	0.00	0	31,047

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			295.89340	270.941	17.91	0.4906	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,137.05850	2,095.668	21.18	0.9964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.95850	0.968	21.18	0.0036	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			699.67850	662.338	16.87	0.8205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			63.57850	67.638	16.87	0.1795	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			774.91470	804.110	20.06	0.7983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			101.01470	88.810	20.06	0.2017	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,087.20070	2,045.820	21.00	0.9958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.10070	1.120	21.00	0.0042	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			691.66640	654.450	16.89	0.8162	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			65.56640	69.750	16.89	0.1838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,681.89510	1,720.012	22.56	0.9591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			17.99510	14.712	22.56	0.0409	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,393.66630	1,353.019	18.64	0.9717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			7.56630	8.319	18.64	0.0283	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			300.54810	317.955	17.97	0.5203	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			286.64810	262.655	17.97	0.4797	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			530.47970	554.755	19.08	0.6890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			166.57970	149.455	19.08	0.3110	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			605.83780	631.848	19.40	0.7284	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			141.93780	126.548	19.40	0.2716	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			418.16270	387.470	17.50	0.6189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			182.06270	192.770	17.50	0.3811	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			317.89810	335.929	18.07	0.5364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			273.99810	250.629	18.07	0.4636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			335.06560	307.567	17.74	0.5349	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			248.96560	262.867	17.74	0.4651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			660.07310	623.375	16.95	0.7987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			73.97310	78.675	16.95	0.2013	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			783.87200	743.704	16.72	0.8601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			47.77200	49.004	16.72	0.1399	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,595.43130	1,632.839	22.39	0.9521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			21.53130	17.539	22.39	0.0479	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			383.40270	353.958	17.60	0.5854	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			207.30270	219.258	17.60	0.4146	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,171.30110	1,205.355	21.28	0.8991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			47.40110	40.055	21.28	0.1009	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,291.95980	1,327.085	21.64	0.9180	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			38.05980	31.785	21.64	0.0820	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,038.57940	998.206	17.54	0.9269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			22.47940	23.506	17.54	0.0731	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			389.05540	359.400	17.58	0.5910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			202.95540	214.700	17.58	0.4090	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,229.62630	2,270.210	23.65	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			5.72630	4.910	23.65	0.0149	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,817.47250	1,856.485	22.83	0.9682	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		13.57250	11.185	22.83	0.0318	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,538.14490	1,575.012	22.27	0.9467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		24.24490	19.712	22.27	0.0533	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		850.93490	881.140	20.30	0.8236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		87.03490	75.840	20.30	0.1764	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,310.69850	1,345.975	21.69	0.9206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		36.79850	30.675	21.69	0.0794	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		361.35690	332.769	17.66	0.5629	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		225.25690	238.069	17.66	0.4371	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,217.46040	1,251.944	21.42	0.9068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		43.56040	36.644	21.42	0.0932	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		73.55590	63.569	20.57	0.1515	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		937.45590	968.869	20.57	0.8485	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		174.71530	157.047	18.99	0.3236	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		508.61530	532.347	18.99	0.6764	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,029.21760	988.850	17.51	0.9251	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		23.11760	24.150	17.51	0.0749	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,423.97800	1,460.094	22.02	0.9345	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		30.07800	24.794	22.02	0.0655	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		340.21080	312.494	17.72	0.5405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		244.11080	257.794	17.72	0.4595	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		1,089.09360	1,122.312	21.04	0.8836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		55.19360	47.012	21.04	0.1164	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		1,296.35570	1,255.792	18.35	0.9631	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		10.25570	11.092	18.35	0.0369	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		228.07790	207.152	18.45	0.4020	517,880.75	2,500	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		391.97790	412.452	18.45	0.5980	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,666.18050	2,707.390	24.50	0.9933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		2.28050	2.090	24.50	0.0067	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		715.83430	678.254	16.84	0.8289	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		59.73430	63.554	16.84	0.1711	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		406.35180	376.069	17.53	0.6078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		190.25180	201.369	17.53	0.3922	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		2,467.37010	2,508.376	24.11	0.9904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		3.47010	3.076	24.11	0.0096	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		1,914.97450	1,954.493	23.03	0.9734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		11.07450	9.193	23.03	0.0266	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,788.32220	1,827.162	22.77	0.9664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		14.42220	11.862	22.77	0.0336	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,875.91560	1,915.243	22.95	0.9714	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		12.01560	9.943	22.95	0.0286	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		67.60430	58.180	20.71	0.1403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		981.50430	1,013.480	20.71	0.8597	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		156.27660	139.861	19.21	0.2947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		560.17660	585.162	19.21	0.7053	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		62.12800	53.240	20.85	0.1298	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,026.02800	1,058.540	20.85	0.8702	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			120.77650	106.995	19.71	0.2362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			684.67650	712.296	19.71	0.7638	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			24.72730	20.099	22.25	0.0542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,528.62730	1,565.399	22.25	0.9458	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			548.48530	514.056	17.19	0.7265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			112.38530	119.356	17.19	0.2735	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			224.57550	203.848	18.48	0.3971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			398.47550	419.148	18.48	0.6029	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			269.88930	246.727	18.10	0.4583	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			323.78930	342.027	18.10	0.5417	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			644.84990	671.680	19.55	0.7466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			130.94990	116.380	19.55	0.2534	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			329.73170	348.177	18.13	0.5470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			265.83170	242.877	18.13	0.4530	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			310.16820	283.782	17.82	0.5071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			274.06820	289.082	17.82	0.4929	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,170.38560	2,210.821	23.53	0.9834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			6.48560	5.521	23.53	0.0166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			621.34110	647.683	19.46	0.7358	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			137.44110	122.384	19.46	0.2642	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,301.32370	1,336.525	21.67	0.9193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			37.42370	31.225	21.67	0.0807	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			576.21250	543.174	17.09	0.7155	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			128.81250	137.874	17.09	0.2845	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,032.06700	1,065.434	20.59	0.8468	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			79.46700	70.734	20.59	0.1532	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			144.61370	131.265	19.49	0.2595	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			697.21370	725.965	19.49	0.7405	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			340.49060	315.318	17.70	0.5136	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			293.09060	310.018	17.70	0.4864	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			20.41930	21.710	17.11	0.0636	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,169.61930	1,128.710	17.11	0.9364	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			585.71040	612.418	19.06	0.6842	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			184.91040	169.418	19.06	0.3158	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,076.53630	1,036.008	17.00	0.9183	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			27.33630	29.008	17.00	0.0817	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			520.88680	546.124	18.79	0.6493	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			210.08680	193.124	18.79	0.3507	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			414.89870	389.189	17.36	0.5455	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			298.39870	315.589	17.36	0.4545	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			170.67650	158.475	19.22	0.2733	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			764.17650	794.875	19.22	0.7267	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,378.65210	1,338.475	16.21	0.9567	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			12.15210	14.875	16.21	0.0433	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			283.86490	300.515	17.31	0.4408	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			430.36490	404.115	17.31	0.5592	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			124.40530	133.886	16.68	0.2551	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			690.90530	657.486	16.68	0.7449	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,218.20470	3,260.818	24.59	0.9894	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			4.70470	4.418	24.59	0.0106	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,573.99510	2,614.918	22.63	0.9794	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			10.49510	8.518	22.63	0.0206	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			9.61240	9.508	15.59	0.0298	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,479.51240	1,436.408	15.59	0.9702	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			256.48710	272.731	17.13	0.3958	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			515.08710	487.931	17.13	0.6042	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			98.14910	105.195	16.36	0.2036	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			836.74910	800.394	16.36	0.7964	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			552.12800	579.349	18.27	0.6092	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			280.72800	264.549	18.27	0.3908	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			309.17190	327.877	17.29	0.4237	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			511.57190	486.377	17.29	0.5763	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			466.53110	491.646	17.88	0.5340	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			380.63110	361.846	17.88	0.4660	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			14.57390	14.111	16.81	0.0345	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,752.17390	1,707.611	16.81	0.9655	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			31.73740	34.036	15.97	0.0711	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,500.03740	1,457.736	15.97	0.9289	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			762.10470	793.255	18.78	0.6410	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			300.40470	286.955	18.78	0.3590	0.00	0	4,000
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,224.64680	1,261.587	20.10	0.7730	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			174.74680	166.887	20.10	0.2270	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			444.26200	468.058	17.68	0.4854	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			484.36200	463.358	17.68	0.5146	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			572.89040	548.150	17.39	0.5767	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			352.79040	372.850	17.39	0.4233	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			26.04990	27.779	16.56	0.0577	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,656.14990	1,613.079	16.56	0.9423	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			547.13390	523.439	17.47	0.5593	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			377.03390	398.139	17.47	0.4407	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			950.33430	984.673	19.36	0.7023	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			240.43430	229.973	19.36	0.2977	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,457.23110	1,415.295	16.05	0.9193	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			37.13110	39.996	16.05	0.0807	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			947.16200	981.580	19.24	0.6741	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			289.66200	278.880	19.24	0.3259	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,532.67940	1,490.363	16.20	0.8923	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			63.77940	67.363	16.20	0.1077	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,098.22070	1,134.339	19.57	0.6884	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			297.12070	287.340	19.57	0.3116	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			580.67680	608.387	18.05	0.5083	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		529.57680	511.387	18.05	0.4917	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		50.32000	51.481	16.44	0.0851	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,689.22000	1,644.480	16.44	0.9149	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		678.01120	654.251	17.49	0.5843	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		409.11120	431.251	17.49	0.4157	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,386.99670	1,426.063	20.32	0.7527	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		225.89670	219.063	20.32	0.2473	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		652.71460	629.634	17.57	0.5695	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		433.81460	456.634	17.57	0.4305	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,460.66630	2,414.790	17.61	0.9658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		19.86630	20.690	17.61	0.0342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,172.95270	4,126.382	22.23	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		2.15270	2.282	22.23	0.0038	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		820.07160	794.616	17.28	0.6304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		369.27160	390.516	17.28	0.3696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,713.94500	2,667.604	18.00	0.9769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		13.14500	13.504	18.00	0.0231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,796.97960	1,754.080	16.57	0.9105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		56.17960	59.980	16.57	0.0895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		163.72250	176.048	16.56	0.2127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,214.52250	1,180.148	16.56	0.7873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,009.23240	2,962.438	18.53	0.9854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		8.43240	8.338	18.53	0.0146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,067.14370	1,102.854	19.36	0.6523	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		367.94370	356.954	19.36	0.3477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,772.72500	2,726.308	18.09	0.9790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		11.92500	12.208	18.09	0.0210	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		587.63600	615.101	17.98	0.4860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		608.43600	589.201	17.98	0.5140	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		489.74720	514.513	17.68	0.4381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		690.54720	668.613	17.68	0.5619	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,001.47800	970.570	16.79	0.7126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		250.67800	266.470	16.79	0.2874	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		894.33900	927.636	18.90	0.6021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		435.13900	421.736	18.90	0.3979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		931.07630	902.849	16.97	0.6827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		290.27630	308.749	16.97	0.3173	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,207.02730	1,172.766	16.57	0.7849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		166.22730	178.666	16.57	0.2151	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,258.94960	1,296.772	19.86	0.6986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		309.74960	300.872	19.86	0.3014	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,044.92490	1,080.299	19.30	0.6463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		375.72490	364.399	19.30	0.3537	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,330.52310	1,368.980	20.04	0.7138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		291.32310	283.080	20.04	0.2862	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,067.79120	2,023.270	17.00	0.9389	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		36.99120	39.170	17.00	0.0611	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,579.10220	1,538.092	16.22	0.8797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		78.30220	83.992	16.22	0.1203	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,030.02810	1,985.693	16.94	0.9355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		39.22810	41.593	16.94	0.0645	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		906.78980	879.149	17.03	0.6718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		305.98980	325.049	17.03	0.3282	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		700.23350	678.025	17.65	0.5673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		479.43350	503.925	17.65	0.4327	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,681.87450	2,726.243	22.66	0.8855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		102.67450	100.343	22.66	0.1145	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		625.90550	605.848	17.90	0.5245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		565.10550	591.748	17.90	0.4755	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,691.20870	2,735.598	22.68	0.8862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		102.00870	99.698	22.68	0.1138	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,669.09000	1,627.225	16.37	0.8934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		68.29000	73.125	16.37	0.1066	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		848.21750	822.035	17.19	0.6442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		347.41750	367.935	17.19	0.3558	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,078.74360	3,124.440	23.46	0.9093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		79.54360	78.540	23.46	0.0907	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		587.50910	569.121	18.07	0.5010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		616.70910	645.021	18.07	0.4990	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,266.84210	1,304.736	19.88	0.7003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		307.64210	298.836	19.88	0.2997	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,240.47300	2,283.574	21.89	0.8476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		141.27300	137.674	21.89	0.1524	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		479.92540	465.020	18.63	0.4297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		799.12540	830.920	18.63	0.5703	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,619.50690	1,660.067	20.74	0.7663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		230.30690	224.167	20.74	0.2337	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,650.99580	1,609.295	16.34	0.8908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		70.19580	75.194	16.34	0.1092	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		666.82700	645.572	17.76	0.5484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		516.02700	541.472	17.76	0.4516	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,427.79050	1,467.032	20.28	0.7330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		268.59050	261.132	20.28	0.2670	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,475.88330	1,437.983	16.31	0.8577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		95.08330	103.883	16.31	0.1423	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		575.38840	557.385	18.13	0.4933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		634.58840	663.285	18.13	0.5067	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,824.36230	1,865.645	21.13	0.7976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		195.16230	189.745	21.13	0.2024	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,369.78590	1,333.223	16.41	0.8317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		118.98590	129.123	16.41	0.1683	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		599.86550	581.088	18.02	0.5088	0.00	0	224,707

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			599.06550	626.988	18.02	0.4912	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,712.92520	1,753.575	20.92	0.7812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			213.72520	207.675	20.92	0.2188	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			476.58020	461.787	18.65	0.4274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			805.78020	837.687	18.65	0.5726	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,552.08550	1,592.213	20.58	0.7552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			242.88550	236.313	20.58	0.2448	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,283.14780	1,247.771	16.49	0.8079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			142.34780	153.671	16.49	0.1921	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			473.25800	458.573	18.67	0.4251	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			812.45800	844.473	18.67	0.5749	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,043.35310	2,085.687	21.53	0.8260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			164.15310	159.787	21.53	0.1740	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,035.24940	1,003.755	16.75	0.7256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			234.44940	249.655	16.75	0.2744	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,700.54630	2,744.957	22.69	0.8869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			101.34630	99.057	22.69	0.1131	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,048.95620	1,017.229	16.74	0.7307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			228.15620	243.129	16.74	0.2693	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			507.53370	491.715	18.48	0.4487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			746.73370	777.615	18.48	0.5513	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,562.17880	3,608.548	24.66	0.9280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			62.97880	62.648	24.66	0.0720	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			974.97380	945.505	16.86	0.7018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			264.17380	281.405	16.86	0.2982	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,625.97930	2,670.216	22.56	0.8814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			106.77930	104.316	22.56	0.1186	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			370.51880	359.418	19.34	0.3497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,059.71880	1,095.318	19.34	0.6503	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,822.37650	2,867.047	22.90	0.8952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			93.17650	91.147	22.90	0.1048	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			825.64080	800.037	17.26	0.6332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			364.84080	385.937	17.26	0.3668	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			386.36790	374.626	19.22	0.3618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,015.56790	1,050.526	19.22	0.6382	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,952.40870	3,999.149	25.62	0.9393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			53.20870	53.249	25.62	0.0607	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			389.07600	377.243	19.20	0.3638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,008.27600	1,043.143	19.20	0.6362	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			411.45170	398.853	19.05	0.3806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			950.65170	984.753	19.05	0.6194	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,579.54340	2,623.664	22.48	0.8778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			110.34340	107.764	22.48	0.1222	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,570.27120	2,614.368	22.47	0.8771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			111.07120	108.468	22.47	0.1229	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,534.57590	1,495.987	16.25	0.8708	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			83.77590	91.887	16.25	0.1292	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,021.65570	990.397	16.77	0.7204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			240.85570	256.297	16.77	0.2796	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,222.40100	2,265.438	21.85	0.8457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			143.20100	139.538	21.85	0.1543	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,451.05710	1,413.458	16.33	0.8519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			100.25710	109.358	16.33	0.1481	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,888.29170	2,933.090	23.02	0.8994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			89.09170	87.190	23.02	0.1006	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,140.76740	1,107.531	16.64	0.7633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			189.96740	203.431	16.64	0.2367	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			540.44140	523.552	18.30	0.4707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			689.64140	719.452	18.30	0.5293	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,972.65340	2,014.672	21.40	0.8173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			173.45340	168.772	21.40	0.1827	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,298.56040	1,336.741	19.96	0.7071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			299.36040	290.842	19.96	0.2929	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,314.51350	1,352.832	20.00	0.7105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			295.31350	286.932	20.00	0.2895	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,177.31110	1,143.503	16.60	0.7754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			176.51110	189.403	16.60	0.2246	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,104.90270	1,072.243	16.68	0.7510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			204.10270	218.143	16.68	0.2490	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			740.14460	716.824	17.52	0.5891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			439.34460	462.724	17.52	0.4109	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			394.55070	382.528	19.17	0.3680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			993.75070	1,028.428	19.17	0.6320	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,306.48030	1,270.775	16.47	0.8145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			135.68030	146.675	16.47	0.1855	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			483.29370	468.276	18.61	0.4321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			792.49370	824.176	18.61	0.5679	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,568.86940	1,609.108	20.62	0.7580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			239.66940	233.208	20.62	0.2420	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			915.30020	948.902	18.96	0.6087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			426.10020	413.002	18.96	0.3913	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			634.80600	614.483	17.87	0.5297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			554.00600	580.383	17.87	0.4703	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,695.94350	1,736.489	20.88	0.7785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			216.74350	210.589	20.88	0.2215	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			621.49980	601.569	17.92	0.5218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			570.69980	597.469	17.92	0.4782	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			937.22540	908.852	16.95	0.6855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			286.42540	304.752	16.95	0.3145	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			922.32960	956.030	18.97	0.6108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			423.12960	410.130	18.97	0.3892	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,252.38920	1,217.456	16.52	0.7988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			151.58920	163.356	16.52	0.2012	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			336.29980	326.510	19.62	0.3229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,165.49980	1,202.410	19.62	0.6771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			340.95780	331.007	19.58	0.3266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,150.15780	1,186.907	19.58	0.6734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,082.04920	1,117.980	19.40	0.6562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			362.84920	352.080	19.40	0.3438	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			338.61880	328.750	19.60	0.3248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,157.81880	1,194.650	19.60	0.6752	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			878.33800	852.687	17.23	0.6444	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			361.63800	382.987	17.23	0.3556	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			630.54270	611.773	18.05	0.5140	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			613.84270	642.073	18.05	0.4860	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			27.13820	29.007	17.21	0.0453	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,333.83820	2,288.706	17.21	0.9547	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,544.48030	1,584.794	20.52	0.7384	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			274.78030	267.994	20.52	0.2616	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,255.45840	1,293.306	19.81	0.6820	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			345.75840	336.506	19.81	0.3180	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			778.11220	755.193	17.58	0.5918	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			457.81220	481.993	17.58	0.4082	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			89.59190	94.820	16.27	0.1276	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,609.89190	1,568.020	16.27	0.8724	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			719.62610	750.283	18.38	0.5261	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			569.92610	553.483	18.38	0.4739	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			753.02650	730.750	17.66	0.5788	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			482.72650	507.550	17.66	0.4212	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			98.88580	106.760	16.30	0.1384	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,576.28580	1,536.860	16.30	0.8616	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			997.95200	1,032.943	18.99	0.5847	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			527.85200	514.643	18.99	0.4153	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			867.67630	900.957	18.61	0.5423	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			604.67630	589.557	18.61	0.4577	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			852.78320	831.116	17.65	0.5879	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			115.32050	125.433	16.41	0.1446	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			500.76300	526.917	17.57	0.4004	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,704.28400	1,745.585	20.60	0.7280	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			321.28400	314.185	20.60	0.2720	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			103.25150	112.312	16.41	0.1323	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,760.25150	1,720.912	16.41	0.8677	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,692.32050	1,654.033	16.41	0.8554	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			525.78320	552.516	17.65	0.4121	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,422.11030	1,461.618	19.96	0.6794	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			389.11030	380.218	19.96	0.3206	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			224.71110	241.549	16.71	0.2374	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,311.71110	1,280.149	16.71	0.7626	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			877.76300	855.517	17.57	0.5996	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,585.82070	1,626.156	20.16	0.6783	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			428.12070	418.856	20.16	0.3217	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			971.02630	948.444	17.59	0.6066	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			538.72630	565.744	17.59	0.3934	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,014.08230	1,048.731	18.86	0.5553	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			636.38230	621.431	18.86	0.4447	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,876.68650	1,918.243	20.74	0.7236	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			358.98650	350.943	20.74	0.2764	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			946.17550	924.106	17.67	0.5959	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			563.87550	591.406	17.67	0.4041	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			166.75510	180.836	16.49	0.1786	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,659.05510	1,623.536	16.49	0.8214	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,771.08910	1,732.791	16.38	0.8450	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			138.78910	150.091	16.38	0.1550	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			35.82490	36.799	15.63	0.0499	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,533.52490	2,484.799	15.63	0.9501	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			760.58890	790.878	18.19	0.4670	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			837.98890	818.378	18.19	0.5330	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,603.12800	1,642.996	20.14	0.6686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			460.52800	450.496	20.14	0.3314	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,974.68100	3,924.809	18.24	0.9898	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			648.52740	677.043	17.88	0.4272	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			789.91680	820.655	18.27	0.4767	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,480.90700	3,528.940	23.48	0.8573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			178.30700	176.440	23.48	0.1427	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			930.55110	909.077	17.87	0.5748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			643.15110	671.577	17.87	0.4252	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			925.92740	904.543	17.88	0.5728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			907.64840	886.634	17.94	0.5647	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,762.11260	1,803.076	20.47	0.6940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			419.51260	410.576	20.47	0.3060	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			935.19680	913.627	17.85	0.5768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			637.79680	666.127	17.85	0.4232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			817.31680	798.155	18.27	0.5233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			408.43800	431.318	17.12	0.3236	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,464.09870	1,502.874	19.84	0.6439	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			501.49870	490.374	19.84	0.3561	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,089.04810	1,123.904	19.00	0.5625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			646.44810	631.404	19.00	0.4375	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			670.24840	699.134	17.94	0.4353	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			435.38070	426.018	20.34	0.3159	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,216.38800	1,188.036	17.05	0.6868	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			388.98800	410.536	17.05	0.3132	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,806.02910	1,767.786	16.35	0.8413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			148.62910	160.286	16.35	0.1587	0.00	0	8,203

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	13.88	Call			1,185.83800	1,158.818	17.12	0.6764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			202.10770	218.004	16.58	0.1996	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			905.85810	938.359	18.56	0.5127	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			743.25810	725.859	18.56	0.4873	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			451.29020	475.807	17.27	0.3446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,128.69020	1,103.307	17.27	0.6554	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,697.98070	1,738.518	20.34	0.6841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,703.45870	1,667.848	16.48	0.8195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,012.05390	1,969.483	16.10	0.8795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			104.65390	111.983	16.10	0.1205	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,411.15890	1,449.477	19.72	0.6338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			518.55890	506.977	19.72	0.3662	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,619.50770	1,585.504	16.58	0.8004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.28100	7.309	18.24	0.0102	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,426.30060	2,378.344	15.62	0.9358	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			48.90060	50.844	15.62	0.0642	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,822.09690	1,783.471	16.33	0.8446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			144.69690	155.971	16.33	0.1554	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			176.05870	190.348	16.48	0.1805	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			849.45040	881.408	18.40	0.4912	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			797.65040	779.508	18.40	0.5088	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,798.66330	2,843.658	22.10	0.8095	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			246.86330	241.758	22.10	0.1905	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,737.55510	1,778.043	20.35	0.6785	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			460.15510	450.343	20.35	0.3215	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,052.22500	1,028.878	17.60	0.6126	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			569.62500	596.578	17.60	0.3874	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,028.48040	2,070.019	20.87	0.7205	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			391.08040	382.319	20.87	0.2795	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			156.95820	169.710	16.31	0.1617	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,839.55820	1,802.010	16.31	0.8383	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,149.52040	1,184.835	19.09	0.5658	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			662.12040	647.135	19.09	0.4342	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,027.47740	1,004.623	17.68	0.6026	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			594.87740	622.323	17.68	0.3974	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			202.96720	218.974	16.53	0.1942	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,700.96720	1,666.574	16.53	0.8058	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,128.77760	2,170.815	21.00	0.7296	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			380.37760	371.915	21.00	0.2704	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,518.98170	1,486.712	16.76	0.7594	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			277.38170	295.612	16.76	0.2406	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,895.19290	1,937.209	20.51	0.6770	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			497.09290	487.908	20.51	0.3230	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,142.70660	1,119.290	17.59	0.6193	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			600.80660	628.590	17.59	0.3807	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,186.43860	2,228.934	20.98	0.7158	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		626.10790	654.370	17.67	0.3900	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		428.33860	419.634	20.98	0.2842	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		174.76450	188.674	16.17	0.1667	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,916.66450	1,879.374	16.17	0.8333	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,292.39340	1,329.420	19.29	0.5736	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		694.29340	680.120	19.29	0.4264	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,118.00790	1,095.070	17.67	0.6100	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		240.03350	258.191	16.61	0.2078	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,743.63350	1,710.691	16.61	0.7922	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,068.25220	2,109.953	20.73	0.6918	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		483.45220	473.653	20.73	0.3082	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		761.10990	791.275	18.02	0.4283	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,046.30990	1,024.975	18.02	0.5717	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,224.25990	1,199.914	17.60	0.6251	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		628.05990	655.414	17.60	0.3749	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,359.02170	2,402.019	21.13	0.7155	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		455.22170	446.519	21.13	0.2845	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,058.44810	2,100.128	20.67	0.6788	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		524.64810	514.628	20.67	0.3212	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		190.51990	203.473	16.03	0.1697	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,986.71990	1,947.973	16.03	0.8303	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,439.99810	1,477.738	19.51	0.5829	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		716.19810	702.238	19.51	0.4171	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,199.57930	1,175.699	17.68	0.6163	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		653.37930	681.199	17.68	0.3837	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		279.92850	297.327	16.67	0.2193	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,791.62850	1,757.327	16.67	0.7807	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,431.44710	4,479.221	24.72	0.8481	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		238.64710	234.721	24.72	0.1519	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,091.31300	4,040.122	16.98	0.9833	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		14.01300	14.522	16.98	0.0167	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,411.60990	2,375.503	14.99	0.9014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		84.30990	99.903	14.99	0.0986	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,705.48990	1,744.486	19.95	0.6182	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		294.63400	289.928	23.31	0.1854	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,717.68540	1,684.890	16.84	0.7541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		340.38540	359.289	16.84	0.2459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		509.78680	532.833	17.23	0.3220	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,710.93230	1,678.229	16.85	0.7525	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		343.63230	362.629	16.85	0.2475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,724.45780	1,691.569	16.83	0.7557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		337.15780	355.969	16.83	0.2443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,757.33400	3,804.328	23.31	0.8146	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		587.21350	613.099	17.41	0.3527	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		1,298.41000	1,273.368	17.49	0.6387	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		611.11000	637.768	17.49	0.3613	0.00	0	141,127

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	18.67	Put		4,112.71210	4,160.028	23.99	0.8308	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		270.01210	265.628	23.99	0.1692	0.00	0	141,127	
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,427.08680	1,398.433	17.23	0.6780	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		707.64760	735.954	17.77	0.3937	0.00	0	33,151	
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,727.82760	4,772.812	25.02	0.8550	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		235.12760	228.412	25.02	0.1450	0.00	0	33,151	
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,075.11490	4,122.403	23.91	0.8292	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		272.41490	268.003	23.91	0.1708	0.00	0	33,715	
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,324.51350	1,298.699	17.41	0.6473	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		322.12740	317.034	22.66	0.2032	0.00	0	2,571	
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		798.64960	782.775	19.26	0.4445	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,351.34960	1,387.175	19.26	0.5555	0.00	0	5,000	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,164.18580	3,209.158	22.21	0.7798	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		351.48580	344.758	22.21	0.2202	0.00	0	5,000	
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,204.94760	1,181.554	17.77	0.6063	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		927.09440	958.439	18.35	0.4576	0.00	0	1,200	
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,925.16060	3,972.314	23.63	0.8226	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		282.46060	277.914	23.63	0.1774	0.00	0	1,200	
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		744.92540	730.259	19.51	0.4204	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,477.62540	1,514.659	19.51	0.5796	0.00	0	2,571	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,424.82740	3,471.434	22.66	0.7968	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		404.50690	396.739	21.70	0.2497	0.00	0	800	
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,263.14780	1,238.730	17.59	0.6267	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		645.84780	673.130	17.59	0.3733	0.00	0	2,700	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,351.57130	3,398.075	22.52	0.7925	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		328.87130	323.675	22.52	0.2075	0.00	0	2,700	
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,034.39440	1,014.039	18.35	0.5424	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		662.78990	650.086	19.95	0.3818	0.00	0	1,000	
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,470.50350	1,507.438	19.49	0.5783	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		747.80350	733.038	19.49	0.4217	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,392.20450	1,364.065	17.28	0.6678	0.00	0	0	
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		534.90450	558.465	17.28	0.3322	0.00	0	800	
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,807.20690	2,851.139	21.70	0.7503	0.00	0	0	
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		202.90930	223.317	16.07	0.1740	0.00	0	500	
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,055.80930	2,024.517	16.07	0.8260	0.00	0	0	
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,571.38590	1,608.854	19.65	0.5879	0.00	0	0	
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		744.28590	730.054	19.65	0.4121	0.00	0	500	
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		554.84270	544.271	20.76	0.3217	0.00	0	250	
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,201.94270	2,243.071	20.76	0.6783	0.00	0	0	
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		1,304.96570	1,280.233	17.58	0.6310	0.00	0	0	
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		652.06570	679.033	17.58	0.3690	0.00	0	250	
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,520.55200	2,563.078	21.23	0.7142	0.00	0	0	
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		483.45200	474.278	21.23	0.2858	0.00	0	250	
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,280.26490	1,255.961	17.65	0.6227	0.00	0	0	
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		677.36490	704.761	17.65	0.3773	0.00	0	250	
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		313.78980	332.881	16.77	0.2278	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,840.38980	1,807.781	16.77	0.7722	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,384.85060	1,359.690	17.58	0.6365	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			675.25060	701.790	17.58	0.3635	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,690.18740	2,732.683	21.37	0.7137	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			509.78740	500.583	21.37	0.2863	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,360.13760	1,335.376	17.65	0.6286	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			218.40770	240.272	16.06	0.1767	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,724.88280	1,762.499	19.84	0.5956	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			764.48280	750.399	19.84	0.4044	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			700.53760	727.476	17.65	0.3714	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,369.29760	2,410.461	20.90	0.6803	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			578.89760	568.361	20.90	0.3197	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			354.19010	372.479	16.84	0.2379	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,873.79010	1,840.379	16.84	0.7621	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,128.00770	2,098.172	16.06	0.8233	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,513.23990	2,553.563	21.06	0.6799	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			607.43990	596.263	21.06	0.3201	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,461.00650	1,435.385	17.61	0.6416	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			696.80650	722.685	17.61	0.3584	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,835.60390	2,877.144	21.52	0.7112	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			722.09470	748.360	17.68	0.3660	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			539.80390	529.844	21.52	0.2888	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			235.10680	254.383	16.04	0.1784	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,199.30680	2,167.083	16.04	0.8216	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,856.59380	1,893.851	20.03	0.5995	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			790.79380	776.551	20.03	0.4005	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,436.29470	1,411.060	17.68	0.6340	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			391.31320	409.915	16.91	0.2451	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,921.41320	1,888.615	16.91	0.7549	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,146.55550	3,101.194	14.16	0.9483	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			44.85550	50.494	14.16	0.0517	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,809.88620	1,778.725	17.13	0.7234	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			478.18620	498.025	17.13	0.2766	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			886.39950	870.726	19.75	0.4323	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,694.69950	1,730.026	19.75	0.5677	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,937.56300	2,978.712	21.65	0.7125	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			549.26300	539.412	21.65	0.2875	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,300.05210	5,342.964	24.79	0.8426	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			291.75210	283.664	24.79	0.1574	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			883.58880	867.974	19.76	0.4312	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,701.88880	1,737.274	19.76	0.5688	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			880.78900	865.228	19.77	0.4301	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,709.08900	1,744.528	19.77	0.5699	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,664.70940	2,704.319	21.25	0.6780	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			641.80940	631.019	21.25	0.3220	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,548.26160	1,522.511	17.69	0.6471	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			721.16160	745.811	17.69	0.3529	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,988.23720	3,028.870	21.70	0.7075	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			745.12510	770.190	17.74	0.3600	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			575.33720	565.570	21.70	0.2925	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			253.27500	272.219	16.11	0.1805	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,280.37500	2,248.919	16.11	0.8195	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,003.80830	2,040.611	20.26	0.6028	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			820.90830	807.311	20.26	0.3972	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,522.22510	1,496.890	17.74	0.6400	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			425.43550	446.311	16.98	0.2513	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,966.43550	1,937.011	16.98	0.7487	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			461.01050	482.207	17.07	0.2570	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,009.01050	1,980.907	17.07	0.7430	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			496.65760	517.903	17.14	0.2618	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,055.55760	2,028.603	17.14	0.7382	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,169.78850	1,152.761	19.59	0.4888	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,613.28850	1,644.161	19.59	0.5112	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,166.51410	1,149.537	19.60	0.4877	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,620.01410	1,650.937	19.60	0.5123	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,173.06670	1,155.996	19.58	0.4898	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,606.56670	1,637.396	19.58	0.5102	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			533.19620	554.493	17.23	0.2664	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,103.09620	2,077.093	17.23	0.7336	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,139.60280	2,114.465	17.30	0.7294	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			566.70280	587.866	17.30	0.2706	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			603.76430	624.727	17.37	0.2739	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,193.56430	2,169.327	17.37	0.7261	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,544.51420	1,527.227	19.11	0.5634	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,355.11420	1,382.627	19.11	0.4366	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,540.77340	1,523.506	19.12	0.5623	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,361.37340	1,388.906	19.12	0.4377	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,537.04450	1,519.797	19.13	0.5612	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,367.64450	1,395.197	19.13	0.4388	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,504.27930	1,531.293	19.35	0.4471	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,574.07930	1,557.893	19.35	0.5529	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,694.02680	1,678.782	19.29	0.5669	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,499.82680	1,526.282	19.29	0.4331	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,690.34020	1,675.089	19.30	0.5659	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,506.14020	1,532.589	19.30	0.4341	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,686.66430	1,671.398	19.31	0.5650	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,512.46430	1,538.898	19.31	0.4350	0.00	0	0
Total \$ / R Option												4,561,639.63	7,842	9,101,213
Total \$ / R												878,624,803.73	68,534	10,116,959
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.29470		14.33610			0.0000	857,682.00	60	416

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			14.45410		14.50080			0.0000	289,082.00	20	20
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.60750		14.65740			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.77560		14.82730			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.94070		14.99170			0.0000	0.00	0	0
Total \$ / R MAXI Future											1,146,764.00	80	436
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			136,716.46180	140,287.537	21.86	0.9279	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			3,326.46180	2,757.537	21.86	0.0721	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			7,355.58660	6,356.909	20.57	0.1515	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			93,745.58660	96,886.909	20.57	0.8485	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7,232.57800	6,245.370	20.60	0.1492	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			94,622.57800	97,775.370	20.60	0.8508	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			7,480.64450	6,470.387	20.55	0.1539	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			92,870.64450	96,000.387	20.55	0.8461	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			83,686.68980	81,097.738	17.23	0.6387	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			35,606.68980	37,687.738	17.23	0.3613	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			83,124.02630	80,549.234	17.24	0.6359	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			36,044.02630	38,139.234	17.24	0.3641	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			82,564.07930	80,003.740	17.26	0.6332	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			36,484.07930	38,593.740	17.26	0.3668	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			93,519.67910	91,362.741	17.85	0.5768	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			63,779.67910	66,612.741	17.85	0.4232	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			93,055.10600	90,907.663	17.87	0.5748	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			64,315.10600	67,157.663	17.87	0.4252	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			92,592.74340	90,454.321	17.88	0.5728	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			64,852.74340	67,704.321	17.88	0.4272	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			104,655.31970	102,602.746	18.31	0.5471	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			90,925.31970	94,042.746	18.31	0.4529	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			104,248.48700	102,203.393	18.33	0.5455	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			91,518.48700	94,643.393	18.33	0.4545	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			103,843.37550	101,805.196	18.34	0.5439	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			92,113.37550	95,245.196	18.34	0.4561	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			159,204.51490	156,416.227	17.48	0.6691	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			63,034.51490	65,346.227	17.48	0.3309	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			160,321.08210	157,516.069	17.46	0.6720	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			62,151.08210	64,446.069	17.46	0.3280	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			159,761.66160	156,965.296	17.47	0.6706	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			62,591.66160	64,895.296	17.47	0.3294	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,146,764.00	80	436
£ / R	On	30/11/2018			18.25460		18.60610			0.0000	0.00	0	13
£ / R	On	14/12/2018			18.29760		18.65480			0.0000	27,812,352.00	1,520	449,256
£ / R	On	31/01/2019			18.45620		18.82190			0.0000	0.00	0	23
£ / R	On	18/03/2019			18.59780		18.96800			0.0000	21,257,285.40	1,143	11,289

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 Future			18.87970		19.25910			0.0000	188,797.00	10	5,506
£ / R	On	16/09/2019	Foreign Exchange Future			19.19200		19.57790			0.0000	30,764,776.00	1,603	8,760
£ / R	On	13/12/2019	Foreign Exchange Future			19.49760		19.88690			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			19.84290		20.23410			0.0000	0.00	0	0
Total £ / R Future												80,023,210.40	4,276	474,847
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			897.17230	1,223.370	19.82	0.9419	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			43.27230	17.970	19.82	0.0581	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			794.13690	1,077.464	18.25	0.8440	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			148.93690	75.064	18.25	0.1560	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,355.89660	2,707.594	21.78	0.9865	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			10.69660	5.194	21.78	0.0135	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			682.86840	454.586	17.53	0.5879	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			148.06840	276.986	17.53	0.4121	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			675.72740	448.803	17.52	0.5836	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			150.92740	281.203	17.52	0.4164	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			690.04690	460.412	17.53	0.5922	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			145.24690	272.812	17.53	0.4078	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			552.38130	762.310	17.01	0.5755	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			584.28130	428.510	17.01	0.4245	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			630.13150	490.029	17.13	0.3953	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			852.13150	1,082.229	17.13	0.6047	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,089.21900	873.073	16.73	0.5850	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			421.21900	575.273	16.73	0.4150	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,614.42590	2,945.851	19.06	0.8907	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			142.42590	103.651	19.06	0.1093	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,083.02120	867.611	16.73	0.5828	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			425.02120	579.811	16.73	0.4172	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,095.43910	878.556	16.73	0.5872	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			417.43910	570.757	16.73	0.4128	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,403.89810	1,685.142	17.80	0.7427	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			371.89810	282.942	17.80	0.2573	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,542.66260	1,832.488	17.97	0.7674	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			330.66260	250.288	17.97	0.2326	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,286.45970	1,047.236	16.73	0.6499	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			318.45970	449.436	16.73	0.3501	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,303.07250	1,095.298	16.98	0.5666	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			673.97250	845.598	16.98	0.4334	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,297.46390	1,090.260	16.98	0.5649	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			678.36390	850.560	16.98	0.4351	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,308.69820	1,100.348	16.98	0.5682	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			669.59820	840.648	16.98	0.4318	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,618.61020	1,408.662	17.45	0.5815	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			850.71020	1,026.662	17.45	0.4185	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,613.17530	1,403.690	17.46	0.5802	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			855.27530	1,031.690	17.46	0.4198	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	18.83	Call			1,607.74750	1,398.732	17.46	0.5789	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			859.84750	1,036.732	17.46	0.4211	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,442.78490	1,270.616	18.23	0.4893	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,505.88490	1,723.016	18.23	0.5107	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,438.62260	1,266.830	18.23	0.4883	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,511.72260	1,729.230	18.23	0.5117	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,434.47100	1,263.055	18.24	0.4873	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,517.57100	1,735.455	18.24	0.5127	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,689.72100	1,514.841	18.74	0.5021	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,745.62100	1,961.941	18.74	0.4979	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,685.59120	1,511.029	18.74	0.5012	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,751.49120	1,968.129	18.74	0.4988	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,681.46140	1,507.235	18.75	0.5003	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,757.36140	1,974.335	18.75	0.4997	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												80,023,210.40	4,276	479,047
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12645		0.12610			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12898		0.12869			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13135		0.13109			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			674.81780	702.960	19.06	0.8417	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			64.71780	57.860	19.06	0.1583	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			151.63650	160.731	21.23	0.3326	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			541.53650	515.631	21.23	0.6674	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,617.16650	1,651.626	24.47	0.9801	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			7.06650	6.526	24.47	0.0199	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,180.67700	1,200.739	22.78	0.7298	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			311.87700	302.339	22.78	0.2702	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			626.89720	639.446	22.99	0.5032	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			758.09720	741.046	22.99	0.4968	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,957.04090	1,983.080	22.56	0.8999	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			88.24090	84.680	22.56	0.1001	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			860.29410	871.131	20.24	0.5574	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			750.89410	735.731	20.24	0.4426	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			517.33660	523.727	21.66	0.3803	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,407.93660	1,388.327	21.66	0.6197	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,386.64160	1,404.047	18.22	0.7648	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			277.24160	268.647	18.22	0.2352	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.13740		16.23080			0.0000	0.00	0	37

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 Future			16.18340		16.28190			0.0000	825,353.40	51	135,238
€ / R	On	18/03/2019	Foreign Exchange Future			16.51180		16.62070			0.0000	115,582.60	7	36,636
€ / R	On	14/06/2019	Foreign Exchange Future			16.82000		16.93560			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.04170		17.16190			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.16350		17.28460			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.48050		17.60380			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.82610		17.95110			0.0000	0.00	0	0
Total € / R Future												940,936.00	58	185,867
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			844.31920	926.232	19.18	0.9163	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			35.11920	23.632	19.18	0.0837	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			23.39710	16.619	20.53	0.0442	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,631.49710	1,723.219	20.53	0.9558	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			23.00680	16.337	20.55	0.0435	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,641.10680	1,732.937	20.55	0.9565	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			23.79350	16.906	20.50	0.0449	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,621.89350	1,713.506	20.50	0.9551	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,719.93410	4,818.385	34.05	0.9962	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			1.83410	1.785	34.05	0.0038	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			335.53770	374.655	15.84	0.3488	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			956.23770	886.455	15.84	0.6512	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			875.13930	809.167	16.01	0.6147	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			394.43930	437.367	16.01	0.3853	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			869.55640	803.860	16.03	0.6121	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			398.85640	442.060	16.03	0.3879	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			390.05030	432.706	16.00	0.3827	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,120.69400	3,218.641	21.31	0.9106	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			91.39400	80.441	21.31	0.0894	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,221.55730	1,140.121	15.40	0.7518	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			200.85730	228.321	15.40	0.2482	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			401.06640	364.720	17.85	0.3391	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,110.36640	1,182.920	17.85	0.6609	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			880.75030	814.506	16.00	0.6173	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			823.96690	883.147	16.91	0.4817	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			895.38370	839.174	16.92	0.5165	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			829.78370	889.174	16.92	0.4835	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			891.21450	835.219	16.93	0.5146	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			835.61450	895.219	16.93	0.4854	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			899.56690	843.147	16.91	0.5183	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			446.67470	484.559	15.85	0.3030	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,578.57470	1,496.260	15.85	0.6970	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,890.84700	2,983.730	20.29	0.7660	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			402.74700	375.430	20.29	0.2340	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,449.54600	1,372.519	16.01	0.6620	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			527.64600	570.819	16.01	0.3380	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,072.41880	1,011.746	17.00	0.5343	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	Put			920.51880	980.046	17.00	0.4657	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			908.83330	856.244	17.82	0.4476	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,394.23330	1,462.744	17.82	0.5524	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,995.49740	2,075.616	18.83	0.6484	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			680.09740	639.116	18.83	0.3516	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			905.58160	853.128	17.83	0.4463	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,400.98160	1,469.628	17.83	0.5537	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			902.34290	850.032	17.84	0.4450	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,407.74290	1,476.532	17.84	0.5550	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,123.48070	1,065.286	17.90	0.4730	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,529.68070	1,594.786	17.90	0.5270	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			0.00000	3,653.332	20.67	0.7464	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			0.00000	513.832	20.67	0.2536	8,812,210.23	17,150	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,120.09160	1,062.036	17.91	0.4719	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,536.29160	1,601.535	17.91	0.5281	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,116.72120	1,058.797	17.92	0.4707	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,542.92120	1,608.297	17.92	0.5293	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			0.00000	3,838.030	16.19	0.9360	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			0.00000	87.530	16.19	0.0640	1,501,132.64	17,150	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			0.00000	1,900.231	15.98	0.7124	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			0.00000	569.732	15.98	0.2876	9,770,895.23	17,150	17,150
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,796.02990	1,860.817	18.25	0.5241	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,283.82870	1,223.737	18.26	0.4750	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,802.72870	1,867.637	18.26	0.5250	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,290.44100	1,230.107	18.24	0.4769	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,789.34100	1,854.007	18.24	0.5231	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,287.12990	1,226.917	18.25	0.4759	0.00	0	0
Total € / R Option												20,084,238.09	51,450	202,086
Total € / R												21,025,174.09	51,508	387,953
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.39240		10.36450		0.0000		0.00	0	23,926
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.52290		10.49790		0.0000		0.00	0	324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.65220		10.62910		0.0000		0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.79550		10.77440		0.0000		0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.93530		10.91490		0.0000		0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.09450		11.07320		0.0000		0.00	0	0
Total AU\$ / R Future												0.00	0	29,184
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,109.78890	1,082.732	17.83	0.9737	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			4.17330	4.991	17.88	0.0256	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,119.67330	1,092.591	17.88	0.9744	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			4.06120	4.854	17.93	0.0249	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,129.56120	1,102.454	17.93	0.9751	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			4.28890	5.132	17.83	0.0263	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			408.87240	423.303	13.64	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
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			260.97240	250.403	13.64	0.4018	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			403.56480	417.853	13.65	0.5935	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			265.66480	254.953	13.65	0.4065	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			398.30880	412.449	13.66	0.5887	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			270.40880	259.550	13.66	0.4113	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			701.08560	685.699	14.80	0.5938	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			317.19900	324.840	14.82	0.4033	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			708.09900	692.640	14.82	0.5967	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			323.19980	330.986	14.78	0.4092	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			694.09980	678.786	14.78	0.5908	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			320.18560	327.899	14.80	0.4062	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			568.70480	555.277	14.59	0.4636	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			578.91960	586.370	14.60	0.5336	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			574.51960	560.870	14.60	0.4664	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			587.32220	595.212	14.58	0.5392	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			562.92220	549.712	14.58	0.4608	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			583.10480	590.777	14.59	0.5364	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			677.45830	662.799	14.95	0.4631	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			690.75520	696.683	14.93	0.5415	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			665.85520	651.383	14.93	0.4585	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			686.49750	692.379	14.94	0.5392	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			671.59750	657.079	14.94	0.4608	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			682.35830	688.099	14.95	0.5369	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			791.19820	799.071	15.33	0.5423	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			777.99820	764.571	15.33	0.4577	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			787.09570	794.888	15.34	0.5403	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			783.89570	770.388	15.34	0.4597	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			795.32650	803.270	15.32	0.5443	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			772.12650	758.770	15.32	0.4557	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,184
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.81090		10.84690			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.95340		10.99270			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.08480		11.12700			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.10050		11.14280			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.24380		11.28680			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.38660		11.42950			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			1,368.16610	1,332.346	19.32	0.9926	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1,26610	1,446	19.32	0.0074	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,358.22120	1,322.408	19.28	0.9923	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1,32120	1,508	19.28	0.0077	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,378.11330	1,342.286	19.36	0.9929	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	14/12/2018	Foreign Exchange Option	9.47	Put			1.21330	1.386	19.36	0.0071	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			511.15270	488.367	14.58	0.6125	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			248.45270	264.967	14.58	0.3875	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			505.55370	482.923	14.59	0.6082	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			252.85370	269.523	14.59	0.3918	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			516.79710	493.856	14.56	0.6168	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			244.09710	260.456	14.56	0.3832	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			674.37070	651.172	14.95	0.6125	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			347.37070	366.372	14.95	0.3875	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			669.04450	645.957	14.96	0.6093	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			352.04450	371.157	14.96	0.3907	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			679.73150	656.418	14.93	0.6157	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			342.73150	361.618	14.93	0.3843	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			550.27900	533.226	16.21	0.4626	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			787.47900	812.726	16.21	0.5374	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			546.73220	529.774	16.22	0.4604	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			793.93220	819.274	16.22	0.5396	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			543.20810	526.343	16.23	0.4581	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			800.40810	825.843	16.23	0.5419	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			659.96850	641.153	16.57	0.4740	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			913.16850	937.353	16.57	0.5260	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			656.40460	637.671	16.58	0.4720	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			919.60460	943.871	16.58	0.5280	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			663.54720	644.654	16.56	0.4759	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			906.74720	930.854	16.56	0.5241	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			766.72470	745.585	16.75	0.4844	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,027.22470	1,048.985	16.75	0.5156	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			763.15200	742.085	16.76	0.4827	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,033.65200	1,055.485	16.76	0.5173	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			770.31990	749.108	16.74	0.4861	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,020.81990	1,042.508	16.74	0.5139	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	900
CF CANDCOn	18/03/2019	Foreign Exchange Future			275.00000			275.00000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			14.25350		14.26900			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.55840		14.58210			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.84670		14.87340			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.16460		15.19720			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.45790		15.48960			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.10940		16.13280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,766
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,085.48080	1,069.411	19.02	0.9258	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			26.48080	25.911	19.02	0.0742	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,075.99870	1,059.908	18.96	0.9244	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			26.99870	26.408	18.96	0.0756	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,094.97270	1,078.925	19.08	0.9271	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			25.97270	25.425	19.08	0.0729	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			630.53950	614.284	16.93	0.5442	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			518.43950	525.884	16.93	0.4558	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			625.69540	609.455	16.94	0.5414	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			523.59540	531.055	16.94	0.4586	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			635.40870	619.138	16.93	0.5470	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			513.30870	520.738	16.93	0.4530	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			861.96740	844.615	17.51	0.5501	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			718.56740	727.915	17.51	0.4499	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			857.40750	840.088	17.52	0.5481	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			724.00750	733.388	17.52	0.4519	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			866.55270	849.158	17.50	0.5521	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			713.15270	722.458	17.50	0.4479	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			832.87130	815.294	18.82	0.4554	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,325.67130	1,340.694	18.82	0.5446	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			829.64330	812.095	18.83	0.4540	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,332.44330	1,347.495	18.83	0.5460	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			836.11850	818.501	18.81	0.4568	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,318.91850	1,333.901	18.81	0.5432	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,021.23260	1,003.171	19.01	0.4760	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,481.63260	1,495.271	19.01	0.5240	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,017.92580	999.896	19.02	0.4748	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,488.32580	1,501.996	19.02	0.5252	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,014.63750	996.639	19.03	0.4736	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,495.03750	1,508.739	19.03	0.5264	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,237.38160	1,222.844	19.51	0.4887	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,734.58160	1,743.444	19.51	0.5113	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,234.15200	1,219.630	19.52	0.4876	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,741.35200	1,750.230	19.52	0.5124	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,240.62140	1,226.068	19.50	0.4897	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,727.82140	1,736.668	19.50	0.5103	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			2.05940		2.06280			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.07720		2.08160			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09570		2.10060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call		1,555.51830	1,520.965	17.50	0.9396	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put		27.51830	26.966	17.50	0.0604	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call		1,459.83530	1,425.169	17.10	0.9303	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put		31.83530	31.169	17.10	0.0697	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call		1,651.81920	1,617.369	17.90	0.9476	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put		23.81920	23.369	17.90	0.0524	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put		810.13230	835.833	15.97	0.5080	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call		683.58130	666.429	16.03	0.4718	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put		867.58130	894.429	16.03	0.5282	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call		770.73840	751.282	15.90	0.5126	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put		754.73840	779.282	15.90	0.4874	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call		726.13230	707.833	15.97	0.4920	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call		1,683.20370	1,651.824	15.62	0.7045	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put		477.20370	494.824	15.62	0.2955	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call		1,615.58470	1,585.152	15.60	0.6899	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put		509.58470	528.152	15.60	0.3101	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call		1,752.29880	1,719.989	15.65	0.7188	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put		446.29880	462.989	15.65	0.2812	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			2.17420		2.18670		0.0000	0.00	0	140	
DKK / R	On	18/03/2019	Foreign Exchange Future			2.21930		2.23270		0.0000	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26140		2.27630		0.0000	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Future			2.30860		2.32410		0.0000	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Future			2.43640		2.45190		0.0000	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Future			2.48990		2.50590		0.0000	0.00	0	0	
Total DKK / R Future												0.00	0	140
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put		74.22310	95.691	15.68	0.1799	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call		952.57320	857.511	15.63	0.7911	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put		85.57320	115.511	15.63	0.2089	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call		1,131.49690	1,020.670	15.73	0.8464	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put		64.49690	78.670	15.73	0.1536	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call		1,041.22310	937.691	15.68	0.8201	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call		740.33190	683.727	16.01	0.4596	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put		913.33190	990.727	16.01	0.5404	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call		701.49440	646.876	16.10	0.4413	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put		974.49440	1,053.876	16.10	0.5587	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call		782.53950	722.403	15.92	0.4784	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put		855.53950	929.403	15.92	0.5216	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		1,787.10580	1,683.708	15.44	0.6875	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			524.10580	569.708	15.44	0.3125	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,722.38850	1,623.237	15.50	0.6730	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			559.38850	609.237	15.50	0.3270	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,853.31310	1,748.493	15.44	0.7015	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			490.31310	534.493	15.44	0.2985	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,109.37370	1,049.372	17.04	0.4319	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,868.37370	1,963.372	17.04	0.5681	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,178.86120	1,115.558	16.92	0.4524	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,737.86120	1,829.558	16.92	0.5476	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,143.60820	1,081.975	16.98	0.4421	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,802.60820	1,895.975	16.98	0.5579	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,379.93090	2,473.756	17.96	0.5602	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,464.35710	1,400.650	17.84	0.4558	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,245.35710	2,336.650	17.84	0.5442	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,431.24340	1,368.813	17.90	0.4477	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,312.24340	2,404.813	17.90	0.5523	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,398.93090	1,337.756	17.96	0.4398	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,633.02830	2,726.671	18.21	0.5401	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,659.44290	1,594.216	18.26	0.4531	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,700.44290	2,795.216	18.26	0.5469	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,627.53440	1,563.412	18.31	0.4463	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,768.53440	2,864.412	18.31	0.5537	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,692.02830	1,625.671	18.21	0.4599	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	140
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.82670		1.83230			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85100		1.85730			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87350		1.88000			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			2,725.59010	2,669.527	22.84	0.9935	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			2.59010	2.527	22.84	0.0065	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,626.00630	2,569.935	22.41	0.9924	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			3.00630	2.935	22.41	0.0076	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,526.49390	2,470.414	21.99	0.9912	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			3.49390	3.414	21.99	0.0088	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,109.08460	1,071.761	17.24	0.6499	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			436.08460	461.761	17.24	0.3501	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,051.72260	1,016.137	17.35	0.6285	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			478.72260	506.137	17.35	0.3715	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,168.76580	1,129.716	17.13	0.6712	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			395.76580	419.716	17.13	0.3288	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,657.99270	1,613.757	17.06	0.7077	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			457.99270	478.757	17.06	0.2923	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,593.98210	1,553.248	17.16	0.6918	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			493.98210	518.248	17.16	0.3082	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,723.70360	1,676.101	16.96	0.7235	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			423.70360	441.101	16.96	0.2765	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			0.13870		0.13900			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13800		0.13840			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13720		0.13850			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.68490		1.69540			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.71140		1.72260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.73610		1.74810			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			9.73980		9.73630			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.86210		9.86130			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.98200		9.98410			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.11490		10.11920			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.62550		10.62160			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.78190		10.77500			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			812.06650	815.140	16.56	0.9701	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			5.76650	5.340	16.56	0.0299	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			802.24180	805.272	16.45	0.9693	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			5.94180	5.472	16.45	0.0307	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			821.89700	825.013	16.67	0.9709	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			5.59700	5.213	16.67	0.0291	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			502.79670	503.601	13.79	0.6800	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			171.49670	171.501	13.79	0.3200	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			496.50660	497.306	13.80	0.6753	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			175.20660	175.206	13.80	0.3247	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			509.13780	509.947	13.78	0.6848	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			167.83780	167.847	13.78	0.3152	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			468.99370	468.643	14.48	0.5444	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			404.89370	406.643	14.48	0.4556	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			464.35400	463.996	14.49	0.5408	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			410.25400	411.996	14.49	0.4592	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			473.66770	473.324	14.47	0.5481	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			399.56770	401.324	14.47	0.4519	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			688.26970	687.475	14.82	0.6068	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			409.06970	412.575	14.82	0.3932	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			683.17130	682.353	14.83	0.6039	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			413.97130	417.453	14.83	0.3961	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			678.10450	677.266	14.85	0.6010	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			418.90450	422.366	14.85	0.3990	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			825.09900	828.402	15.72	0.5958	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			553.49900	552.902	15.72	0.4042	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			820.35420	823.640	15.74	0.5935	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			558.75420	558.140	15.74	0.4065	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			829.86890	833.189	15.71	0.5982	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			548.26890	547.689	15.71	0.4018	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			928.18360	932.930	16.22	0.5890	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			673.18360	671.030	16.22	0.4110	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			923.57170	928.300	16.24	0.5870	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			678.57170	676.400	16.24	0.4130	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			932.81690	937.577	16.21	0.5910	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			667.81690	665.677	16.21	0.4090	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			1.43780		1.33200			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.44590		1.33930			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.45270		1.34520			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			720.00000	1,778.000		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			620.00000	1,678.000		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			820.00000	1,878.000		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	1,059.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			7.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	959.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			107.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			93.00000	1,159.000		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			252.00000	1,327.000		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			152.00000	1,227.000		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			352.00000	1,427.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	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			1.28000		1.30120			0.0000	0.00	0	5
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.13210		1.13570			0.0000	0.00	0	50
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14240		1.14620			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15150		1.15540			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		7.90820	0.12587	7.93020			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	0.12587	2,445.58910	2,293.848	20.57	0.5880	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Put	0.12587	1,343.58910	1,411.848	20.57	0.4120	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Call	0.12587	2,382.99280	2,232.906	20.52	0.5796	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Put	0.12587	1,380.99280	1,450.906	20.52	0.4204	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Call	0.12587	2,508.98210	2,355.603	20.63	0.5964	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Put	0.12587	1,306.98210	1,373.603	20.63	0.4036	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			10.38740		10.40330			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.52930		10.54970			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.66910		10.69100			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,038.53730	1,022.562	18.82	0.9756	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			5.23730	5.162	18.82	0.0244	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,028.68850	1,012.710	18.74	0.9749	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			5.38850	5.310	18.74	0.0251	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,048.39050	1,032.419	18.90	0.9763	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			5.09050	5.019	18.90	0.0237	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			481.76980	470.393	15.23	0.5985	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			272.06980	281.093	15.23	0.4015	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			476.36680	465.091	15.25	0.5942	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			276.66680	285.791	15.25	0.4058	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			487.22000	475.741	15.22	0.6027	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			267.52000	276.441	15.22	0.3973	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			892.20390	877.871	14.99	0.7341	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			201.20390	208.771	14.99	0.2659	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			885.25270	870.956	14.99	0.7312	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			204.25270	211.856	14.99	0.2688	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			899.18630	884.818	14.99	0.7370	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			198.18630	205.718	14.99	0.2630	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.61180		2.57430			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.49630		2.46640			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.39930		2.36510			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			2.68210	2.942	25.50	0.0399	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			398.38210	361.142	25.50	0.9601	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			2.54640	2.818	25.83	0.0380	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			408.24640	371.018	25.83	0.9620	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			2.82800	3.076	25.16	0.0419	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			388.52800	351.276	25.16	0.9581	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			42.12190	48.650	21.76	0.2689	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			295.72190	272.350	21.76	0.7311	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			40.36510	46.655	21.82	0.2600	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			303.96510	280.355	21.82	0.7400	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			38.67850	44.736	21.87	0.2513	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			312.27850	288.436	21.87	0.7487	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.95450	4.646	25.30	0.0280	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,168.85450	1,135.346	25.30	0.9720	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.80480	4.472	25.30	0.0271	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,178.70480	1,145.172	25.30	0.9729	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.10990	4.827	25.30	0.0290	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,159.00990	1,125.527	25.30	0.9710	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												956 174 074.50	65,106	1,718,012
Total Options												24 645 877.72	59,292	9,307,499
Grand Total:												980,819,952.22	124,398	11,025,511