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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/12/2018 Foreign Exchange Future			13.97000		14.18430			0.0000	6,985,000.00	500	0
\$ / R On 11/12/2018 Foreign Exchange Future			13.97150		14.18120			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			13.97160		14.18280			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			13.97430		14.18620			0.0000	1,501,189,177.50	107,425	565,271
\$ / R On 20/12/2018 Foreign Exchange Future			13.98300		14.19620			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			13.98470		14.19790			0.0000	0.00	0	160
\$ / R On 31/12/2018 Foreign Exchange Future			14.00210		14.21490			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.00560		14.21830			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.00740		14.21990			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.01430		14.22670			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.02830		14.24060			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.03000		14.24240			0.0000	0.00	0	20
\$ / R On 18/01/2019 Foreign Exchange Future			14.03350		14.24590			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			14.04570		14.25820			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.05450		14.26700			0.0000	0.00	0	55
\$ / R On 31/01/2019 Foreign Exchange Future			14.05620		14.26870			0.0000	5,510,030.40	392	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.07890		14.29160			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.08240		14.29510			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.09970		14.31270			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.10490		14.31800			0.0000	0.00	0	5,025
\$ / R On 04/03/2019 Foreign Exchange Future			14.11180		14.34800			0.0000	1,044,273.20	74	74

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/03/2019	Foreign Exchange Future			14.11350		14.32670			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.13610		14.34990			0.0000	1,154,085,340.10	81,641	148,329
\$ / R	On	27/03/2019	Foreign Exchange Future			14.15170		14.36620			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.15520		14.36980			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.16220		14.37700			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.16740		14.38240			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.20390		14.42030			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.21080		14.42750			0.0000	4,263,240.00	300	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.26470		14.48340			0.0000	9,272,055.00	650	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.26990		14.48880			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.27160		14.51100			0.0000	1,056,098.40	74	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.28920		14.50880			0.0000	571,568.00	40	22,348
\$ / R	On	20/06/2019	Foreign Exchange Future			14.30000		14.51980			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.31440		14.53440			0.0000	4,795,324.00	335	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.31980		14.53990			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.32340		14.54360			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.37380		14.59490			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.37560		14.59670			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.39730		14.61870			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.42790		14.64980			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.43330		14.65530			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.43690		14.67550			0.0000	1,068,330.60	74	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.43870		14.66080			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.45850		14.68130			0.0000	0.00	0	14,094
\$ / R	On	30/09/2019	Foreign Exchange Future			14.48380		14.70770			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.48740		14.71140			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.53980		14.76610			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.59220		14.82080			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.59760		14.82640			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.60120		14.84300			0.0000	4,686,985.20	321	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.61790		14.84740			0.0000	1,461,790.00	100	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.65430		14.88290			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.65830		14.88690			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.71690		14.94400			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.77960		15.00510			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.80790		15.03270			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.84220		15.06630			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.89680		15.11950			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.96550		15.18650			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.98570		15.20620			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.07870		15.29690			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.17570		15.39150			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,695,989,212.40</b>	<b>191,926</b>	<b>874,179</b>
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			326.71660	530.000	12.61	1.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			11.01660	0.000	12.61	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	07/12/2018	Foreign Exchange Option	14.07	Put			34.54980	100.000	12.61	1.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			1.78580	0.000	12.61	0.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			148.84980	0.000	12.61	0.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			470.28000	680.000	12.61	1.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			4.58000	0.000	12.61	0.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Call			684.39620	470.000	12.61	1.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.50	Put			0.09620	0.000	12.61	0.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			436.08580	220.000	12.61	1.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			904.11480	1,109.028	27.56	0.9958	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			5.31480	0.528	27.56	0.0042	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			12.00170	13.956	18.14	0.1084	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			543.20170	335.456	18.14	0.8916	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,509.74980	1,718.584	34.19	0.9994	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			0.94980	0.084	34.19	0.0006	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			356.03430	160.953	16.34	0.6833	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			34.83430	49.453	16.34	0.3167	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			718.05490	920.410	24.67	0.9857	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			10.85490	2.010	24.67	0.0143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			9.18630	2.892	25.57	0.0165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			902.98630	1,108.592	25.57	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			8.94040	2.802	25.65	0.0160	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			912.74040	1,118.502	25.65	0.9840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			9.44000	2.984	25.50	0.0170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			893.24000	1,098.684	25.50	0.9830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,227.28360	1,016.198	24.17	0.9883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1.08360	1.898	24.17	0.0117	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,764.71880	1,975.872	30.84	0.9989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			0.91880	0.172	30.84	0.0011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			0.26980	0.131	26.03	0.0009	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,686.46980	1,474.430	26.03	0.9991	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,546.22810	2,334.300	22.47	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.02810	0.000	22.47	0.0000	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,053.87460	3,265.768	43.98	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.07460	0.068	43.98	0.0003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1.23070	2.329	23.96	0.0141	0.00	0	72,280
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,187.43070	976.629	23.96	0.9859	0.00	0	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			2.38470	6.273	22.96	0.0352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			988.58470	780.573	22.96	0.9648	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			719.64050	921.045	24.14	0.9701	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			15.84050	5.345	24.14	0.0299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,806.39210	1,594.336	25.53	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			0.19210	0.036	25.53	0.0003	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			74.34740	133.923	18.90	0.4683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			310.54740	158.223	18.90	0.5317	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			38.42820	79.790	19.71	0.3180	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			424.62820	254.090	19.71	0.6820	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			90.39840	161.108	19.14	0.5224	0.00	0	53,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			276.59840	135.408	19.14	0.4776	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			2.83230	7.965	22.71	0.0438	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			939.03230	732.266	22.71	0.9562	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			825.25590	1,029.429	24.97	0.9789	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			11.45590	3.729	24.97	0.0211	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			6.98230	24.303	21.34	0.1184	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			693.18230	498.603	21.34	0.8816	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			673.00700	872.019	23.76	0.9649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			19.20700	6.319	23.76	0.0351	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,556.59450	1,344.629	25.83	0.9978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			0.39450	0.329	25.83	0.0022	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,286.25360	2,074.300	23.55	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.05360	0.000	23.55	0.0000	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,087.90420	878.148	23.46	0.9775	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			1.70420	3.848	23.46	0.0225	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,436.23680	2,224.300	22.93	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.03680	0.000	22.93	0.0000	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			142.74440	243.775	19.78	0.6521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			198.94440	88.075	19.78	0.3479	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,186.26920	1,974.300	23.96	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.06920	0.000	23.96	0.0000	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,436.76660	1,224.930	25.22	0.9959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			0.56660	0.630	25.22	0.0041	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			460.13800	640.594	22.08	0.9218	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			46.33800	14.894	22.08	0.0782	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			468.54150	650.006	22.13	0.9246	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			44.74150	14.306	22.13	0.0754	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			333.25630	493.785	21.29	0.8637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			79.45630	28.085	21.29	0.1363	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			968.75370	761.206	22.86	0.9615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			2.55370	6.905	22.86	0.0385	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			476.99290	659.440	22.18	0.9272	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			43.19290	13.740	22.18	0.0728	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			590.76640	784.289	23.08	0.9530	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			26.96640	8.589	23.08	0.0470	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			971.41460	1,178.027	26.10	0.9867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			7.61460	2.327	26.10	0.0133	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,485.89380	1,696.128	29.33	0.9974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			2.09380	0.428	29.33	0.0026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,166.27290	1,954.300	24.04	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.07290	0.000	24.04	0.0000	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,515.71380	1,726.088	29.49	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			1.91380	0.388	29.49	0.0023	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			34.87850	74.157	19.82	0.3002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			441.07850	268.457	19.82	0.6998	0.00	0	0

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\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,086.28990	1,874.301	24.37	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.08990	0.001	24.37	0.0000	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,506.65810	1,294.732	25.58	0.9971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			0.45810	0.432	25.58	0.0029	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			432.82020	261.231	19.77	0.6910	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			36.62020	76.931	19.77	0.3090	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			741.99600	543.899	21.62	0.9019	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			5.79600	19.599	21.62	0.0981	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,297.17610	1,506.518	28.31	0.9952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			3.37610	0.818	28.31	0.0048	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,317.02580	1,526.464	28.42	0.9955	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			3.22580	0.764	28.42	0.0045	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			255.97840	398.493	20.76	0.8051	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			112.17840	42.794	20.76	0.1949	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,986.31730	1,774.304	24.79	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.11730	0.004	24.79	0.0000	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			509.34040	329.128	20.26	0.7645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			23.14040	54.828	20.26	0.2355	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			834.94000	1,039.311	25.04	0.9795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			11.14000	3.611	25.04	0.0205	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,936.33420	1,724.308	25.00	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			0.13420	0.008	25.00	0.0001	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			500.60750	321.281	20.20	0.7569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			24.40750	56.981	20.20	0.2431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,814.59620	2,025.847	31.10	0.9991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			0.79620	0.147	31.10	0.0009	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,237.24990	1,026.103	24.22	0.9889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			1.04990	1.803	24.22	0.0111	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			269.33620	415.382	20.85	0.8171	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			105.53620	39.682	20.85	0.1829	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			546.21370	735.913	22.70	0.9446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			32.41370	10.213	22.70	0.0554	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			636.16110	832.936	23.46	0.9600	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			22.36110	7.236	23.46	0.0400	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			215.46810	97.562	19.63	0.3761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			129.26810	223.262	19.63	0.6239	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			289.96670	441.101	21.00	0.8339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			96.16670	35.401	21.00	0.1661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			142.10400	57.555	20.36	0.2487	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			205.90400	333.255	20.36	0.7513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			466.23360	290.629	19.98	0.7253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			30.03360	66.329	19.98	0.2747	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			599.32890	411.165	20.80	0.8307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			13.12890	36.865	20.80	0.1693	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,724.83130	1,935.895	30.62	0.9988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			1.03130	0.196	30.62	0.0012	0.00	0	1,406

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	14.16	Call			183.26870	79.376	19.92	0.3211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			157.06870	265.076	19.92	0.6789	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,277.33480	1,486.577	28.21	0.9949	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			3.53480	0.877	28.21	0.0051	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,406.44220	1,616.261	28.90	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			2.64220	0.561	28.90	0.0033	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			869.82050	665.290	22.32	0.9414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			3.62050	10.990	22.32	0.0586	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			188.40000	82.191	19.87	0.3299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			152.20000	257.891	19.87	0.6701	0.00	0	115,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,373.97550	2,585.729	34.11	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			0.17550	0.029	34.11	0.0002	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,954.33680	2,165.796	31.85	0.9994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			0.53680	0.096	31.85	0.0006	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,665.02800	1,875.937	30.30	0.9986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			1.22800	0.237	30.30	0.0014	0.00	0	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			922.50200	1,128.416	25.72	0.9845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			8.70200	2.716	25.72	0.0155	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,426.30870	1,636.224	29.01	0.9969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			2.50870	0.524	29.01	0.0031	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			163.68360	68.925	20.12	0.2874	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			177.48360	294.625	20.12	0.7126	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,326.95380	1,536.438	28.48	0.9957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			3.15380	0.738	28.48	0.0043	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			6.68080	1.999	26.48	0.0115	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,020.48080	1,227.699	26.48	0.9885	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			36.13740	11.342	22.47	0.0611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			519.93740	707.042	22.47	0.9389	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			859.95140	655.801	22.27	0.9389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			3.75140	11.501	22.27	0.0611	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,545.55000	1,756.051	29.66	0.9979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			1.75000	0.351	29.66	0.0021	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			146.23810	59.688	20.32	0.2561	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			200.03810	325.388	20.32	0.7439	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,188.16990	1,396.901	27.72	0.9931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			4.36990	1.201	27.72	0.0069	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,137.64640	927.299	23.71	0.9821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			1.44640	2.999	23.71	0.0179	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			65.23450	22.198	21.59	0.1112	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			379.03450	547.898	21.59	0.8888	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,813.86080	3,025.737	39.64	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			0.06080	0.037	39.64	0.0002	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			526.96250	345.028	20.37	0.7790	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			20.76250	50.728	20.37	0.2210	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			204.35840	91.148	19.73	0.3572	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			138.15840	236.848	19.73	0.6428	0.00	0	4,372

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	16.80	Put			2,613.89700	2,825.721	36.03	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			0.09700	0.021	36.03	0.0001	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,054.20770	2,265.771	32.39	0.9996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			0.40770	0.071	32.39	0.0004	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,924.38360	2,135.805	31.69	0.9994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			0.58360	0.105	31.69	0.0006	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,014.25480	2,225.780	32.18	0.9995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			0.45480	0.080	32.18	0.0005	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			5.87740	1.722	26.86	0.0099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,069.67740	1,277.422	26.86	0.9901	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			27.98480	8.890	23.00	0.0486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			581.78480	774.590	23.00	0.9514	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			5.18480	1.488	27.24	0.0086	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,118.98480	1,327.188	27.24	0.9914	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			15.23640	5.171	24.21	0.0290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			729.03640	930.871	24.21	0.9710	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			1.26450	0.245	30.25	0.0015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,655.06450	1,865.945	30.25	0.9985	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			346.62540	187.701	19.17	0.5848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			60.42540	113.401	19.17	0.4152	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			63.08720	21.337	21.64	0.1074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			386.88720	557.037	21.64	0.8926	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			93.19840	34.071	21.05	0.1608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			296.99840	449.771	21.05	0.8392	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			682.28500	881.810	23.83	0.9660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			18.48500	6.110	23.83	0.0340	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			304.10450	458.487	21.10	0.8443	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			90.30450	32.787	21.10	0.1557	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			122.75920	47.876	20.61	0.2139	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			236.55920	373.576	20.61	0.7861	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,314.00470	2,525.734	33.79	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			0.20470	0.034	33.79	0.0002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			654.52930	852.461	23.61	0.9625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			20.72930	6.761	23.61	0.0375	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,416.38550	1,626.242	28.96	0.9968	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			2.58550	0.542	28.96	0.0032	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			334.90190	200.493	18.90	0.5095	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			118.70190	197.493	18.90	0.4905	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			42.82870	18.413	22.58	0.0709	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			746.62870	935.413	22.58	0.9291	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			174.53100	92.606	20.19	0.2846	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			278.33100	409.606	20.19	0.7154	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			387.32950	241.340	18.78	0.5737	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			91.12950	158.340	18.78	0.4263	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,118.98750	1,322.845	24.02	0.9752	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			15.18750	5.845	24.02	0.0248	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			0.00000	277.837	18.71	0.6112	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			0.00000	143.137	18.71	0.3888	3,578,425.00	25,000	25,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			544.01970	716.636	21.76	0.8611	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			81.91970	41.336	21.76	0.1389	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			7.82240	11.183	18.36	0.0522	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,005.72240	795.883	18.36	0.9478	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			618.61910	797.814	22.06	0.8871	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			66.51910	32.514	22.06	0.1129	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			908.09200	699.018	17.36	0.9324	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			10.19200	14.318	17.36	0.0676	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			93.52190	152.924	16.92	0.3606	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			508.42190	355.024	16.92	0.6394	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,223.49730	1,015.575	17.81	0.9504	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			8.59730	13.475	17.81	0.0496	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			266.64830	384.905	18.13	0.6213	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			261.54830	167.005	18.13	0.3787	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			248.67660	157.860	18.23	0.3624	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			283.77660	405.760	18.23	0.6376	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,366.49430	3,579.014	32.12	0.9967	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			1.39430	1.114	32.12	0.0033	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,716.66350	2,928.845	26.90	0.9967	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			1.56350	0.945	26.90	0.0033	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			68.53080	38.024	20.54	0.1093	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			813.63080	995.924	20.54	0.8907	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			6.87270	12.175	18.21	0.0430	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,325.17270	1,117.774	18.21	0.9570	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			354.57950	486.719	18.40	0.6765	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			224.47950	144.119	18.40	0.3235	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			699.26530	523.374	16.38	0.7686	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			49.36530	85.974	16.38	0.2314	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			145.01220	221.758	17.06	0.4433	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			434.91220	299.158	17.06	0.5567	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			236.60030	338.711	17.29	0.5493	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			343.30030	233.010	17.29	0.4507	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			69.97960	116.082	16.29	0.2762	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			656.67960	490.382	16.29	0.7238	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			573.20340	731.308	19.04	0.7799	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			149.90340	95.608	19.04	0.2201	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			211.16290	296.399	16.98	0.4744	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			451.76290	324.699	16.98	0.5256	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			301.19120	409.318	17.51	0.5682	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			351.79120	247.618	17.51	0.4318	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			537.28360	395.876	16.74	0.5979	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			156.68360	227.576	16.74	0.4021	0.00	0	174
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			480.81880	617.534	18.44	0.6867	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			243.21880	167.534	18.44	0.3133	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	18/01/2019	Foreign Exchange Option	12.66	Put			5.43380	10.353	16.72	0.0325	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,591.33380	1,383.853	16.72	0.9675	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			252.06380	338.722	17.14	0.4759	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			490.26380	364.422	17.14	0.5241	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			19.06890	32.784	15.68	0.0827	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,336.06890	1,137.284	15.68	0.9173	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			807.24790	963.463	19.40	0.7665	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			194.24790	137.963	19.40	0.2335	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			401.33270	299.127	17.72	0.4346	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			382.63270	492.927	17.72	0.5654	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,009.68790	1,178.457	20.05	0.8178	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			148.38790	104.657	20.05	0.1822	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			424.59830	317.078	17.59	0.4542	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			99.74030	69.699	20.90	0.1270	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			13.01410	20.237	15.51	0.0550	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,491.71410	1,286.437	15.51	0.9450	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			355.89830	460.878	17.59	0.5458	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,292.50900	1,095.240	15.71	0.9052	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			23.80900	39.040	15.71	0.0948	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			459.34170	580.578	18.08	0.6139	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			348.04170	256.778	18.08	0.3861	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,301.04030	1,483.499	20.90	0.8730	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,004.91360	1,165.816	19.80	0.7813	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			196.51360	144.716	19.80	0.2187	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			478.47740	593.095	17.99	0.5791	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			423.57740	325.495	17.99	0.4209	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			349.31410	438.473	17.23	0.4735	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			592.01410	468.173	17.23	0.5265	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,370.34980	1,178.339	15.87	0.8677	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			52.34980	73.439	15.87	0.1323	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,162.30260	1,324.561	20.03	0.7832	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			210.30260	159.461	20.03	0.2168	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			610.04830	732.927	18.30	0.6136	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			408.04830	317.827	18.30	0.3864	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			35.37750	49.525	15.72	0.0966	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,523.37750	1,324.425	15.72	0.9034	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			540.13830	426.681	17.56	0.4847	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			422.13830	521.781	17.56	0.5153	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,465.43910	1,639.954	20.81	0.8376	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			153.43910	114.854	20.81	0.1624	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			516.78050	407.612	17.68	0.4684	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			448.78050	552.712	17.68	0.5316	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			0.00000	616.383	17.83	0.5560	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			0.00000	388.183	17.83	0.4440	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			538.05490	651.574	17.96	0.5698	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			474.75490	375.074	17.96	0.4302	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	11.80	Call		2,560.60550	2,350.674	18.30	0.9729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		10.70550	14.574	18.30	0.0271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,305.97010	2,097.250	17.58	0.9611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		16.07010	21.150	17.58	0.0389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,856.53330	2,645.546	19.12	0.9822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		6.63330	9.446	19.12	0.0178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,021.05900	3,807.451	21.88	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		1.15900	1.351	21.88	0.0027	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		681.12530	555.357	17.29	0.5448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		381.22530	469.257	17.29	0.4552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		617.04030	734.174	18.16	0.5808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		486.94030	390.274	18.16	0.4192	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,635.97970	1,433.305	15.70	0.9000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		46.07970	57.205	15.70	0.1000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		159.06600	205.935	16.31	0.2667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,058.96600	892.035	16.31	0.7333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		944.55250	1,087.468	19.20	0.6952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		334.45250	263.568	19.20	0.3048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,127.32090	1,281.268	19.72	0.7413	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		277.22090	217.368	19.72	0.2587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,619.63640	2,409.468	18.46	0.9751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		9.73640	13.368	18.46	0.0249	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,328.44620	1,492.336	20.27	0.7823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		228.34620	178.436	20.27	0.2177	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		510.58720	616.123	17.77	0.5305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		560.48720	452.223	17.77	0.4695	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		852.91760	708.304	16.80	0.6397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		253.01760	322.203	16.80	0.3603	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,909.90130	1,703.915	16.46	0.9321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		30.00130	37.815	16.46	0.0679	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		786.41650	648.719	16.98	0.6047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		296.51650	372.619	16.98	0.3953	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,051.57970	885.408	16.32	0.7303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		161.67970	209.308	16.32	0.2697	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		763.24990	628.067	17.04	0.5920	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		313.34990	391.967	17.04	0.4080	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,103.89100	1,256.531	19.66	0.7360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		283.79100	222.631	19.66	0.2640	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,403.18190	1,570.268	20.47	0.7954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		213.08190	166.368	20.47	0.2046	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		502.34220	403.284	18.07	0.4301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		592.44220	707.184	18.07	0.5699	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,419.57150	1,230.350	15.91	0.8515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		69.67150	94.250	15.91	0.1485	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,871.75090	1,666.104	16.35	0.9284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		31.85090	40.004	16.35	0.0716	0.00	0	720

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	14.00	Call			707.66960	578.774	17.21	0.5605	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			357.76960	442.674	17.21	0.4395	0.00	0	22,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			569.41510	459.662	17.73	0.4753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			499.51510	603.562	17.73	0.5247	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,795.73680	2,994.284	23.29	0.9309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			65.63680	50.384	23.29	0.0691	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,336.69220	1,500.947	20.30	0.7838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			226.59220	177.047	20.30	0.2162	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,805.26120	3,003.961	23.32	0.9313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			65.16120	50.061	23.32	0.0687	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,506.36520	1,313.238	15.82	0.8731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			56.46520	77.138	15.82	0.1269	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,702.92820	1,878.940	21.11	0.8408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			162.82820	125.040	21.11	0.1592	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,199.17690	3,402.713	24.22	0.9465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			49.07690	38.813	24.22	0.0535	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			468.31660	374.589	18.27	0.4060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			648.41660	768.489	18.27	0.5940	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,504.53100	1,674.705	20.69	0.8122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			194.43100	150.805	20.69	0.1878	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,343.85970	2,535.424	22.39	0.9041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			93.75970	71.524	22.39	0.0959	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			373.20900	295.297	18.89	0.3351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			843.30900	979.197	18.89	0.6649	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,914.85260	2,097.044	21.54	0.8660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			134.75260	103.144	21.54	0.1340	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,488.81790	1,296.461	15.84	0.8689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			58.91790	80.361	15.84	0.1311	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			538.69420	434.122	17.88	0.4552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			538.79420	648.022	17.88	0.5448	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,799.35640	1,978.333	21.31	0.8529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			149.25640	114.433	21.31	0.1471	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,318.37590	1,134.349	16.01	0.8232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			88.47590	118.249	16.01	0.1768	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			457.47100	365.480	18.33	0.3981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			667.57100	789.380	18.33	0.6019	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,126.76160	954.783	16.23	0.7594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			136.86160	178.683	16.23	0.2406	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,212.70020	1,034.938	16.13	0.7897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			112.80020	148.838	16.13	0.2103	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			479.40570	383.922	18.20	0.4139	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			629.50570	747.822	18.20	0.5861	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			884.49760	736.762	16.72	0.6555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			234.59760	300.662	16.72	0.3445	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			370.29630	292.890	18.91	0.3329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			850.39630	986.789	18.91	0.6671	0.00	0	10,010

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,633.61360	1,807.322	20.97	0.8314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			173.51360	133.422	20.97	0.1686	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			397.35490	315.297	18.72	0.3536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			787.45490	919.196	18.72	0.6464	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			367.40640	290.505	18.93	0.3306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			857.50640	994.405	18.93	0.6694	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,141.04540	2,328.629	22.00	0.8879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			110.94540	84.729	22.00	0.1121	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,738.66950	2,936.283	23.16	0.9282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			68.56950	52.383	23.16	0.0718	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,814.79080	3,013.640	23.34	0.9318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			64.69080	49.740	23.34	0.0682	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			897.36520	748.386	16.68	0.6619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			227.46520	292.286	16.68	0.3381	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			686.37060	559.976	17.27	0.5480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			376.47060	463.876	17.27	0.4520	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,685.64580	3,893.092	25.32	0.9598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			35.54580	29.192	25.32	0.0402	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			828.26220	686.158	16.86	0.6270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			268.36220	340.058	16.86	0.3730	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			295.10390	231.718	19.55	0.2733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,065.20390	1,215.619	19.55	0.7267	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			279.39390	219.107	19.70	0.2604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,119.49390	1,273.006	19.70	0.7396	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,939.05280	3,139.696	23.62	0.9371	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			58.95280	45.796	23.62	0.0629	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,681.75150	2,878.547	23.05	0.9253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			71.65150	54.646	23.05	0.0747	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			292.80320	229.869	19.57	0.2714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,072.90320	1,223.769	19.57	0.7286	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,078.01080	4,287.605	26.20	0.9674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			27.91080	23.705	26.20	0.0326	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,325.29450	2,516.523	22.36	0.9027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			95.19450	72.623	22.36	0.0973	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			314.17380	247.095	19.37	0.2887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,004.27380	1,150.995	19.37	0.7113	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,691.22750	2,888.148	23.06	0.9258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			71.12750	54.248	23.06	0.0742	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			986.42300	827.323	16.47	0.7027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			186.52300	241.223	16.47	0.2973	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,377.00180	1,189.875	15.95	0.8400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			77.10180	103.775	15.95	0.1600	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			871.76260	725.273	16.75	0.6492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			241.86260	309.173	16.75	0.3508	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,369.82480	1,535.516	20.39	0.7897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			219.72480	171.616	20.39	0.2103	0.00	0	224,757

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	13.15	Call			1,293.61130	1,110.972	16.04	0.8157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			93.71130	124.872	16.04	0.1843	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,006.28170	3,207.738	23.78	0.9397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			56.18170	43.838	23.78	0.0603	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			951.28480	796.268	16.55	0.6871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			201.38480	260.168	16.55	0.3129	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			426.37850	339.455	18.52	0.3753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			726.47850	853.355	18.52	0.6247	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,068.12450	2,254.092	21.85	0.8813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			118.02450	90.192	21.85	0.1187	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,149.87030	976.273	16.20	0.7678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			129.97030	170.173	16.20	0.2322	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,386.47570	1,552.868	20.43	0.7926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			216.37570	168.968	20.43	0.2074	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,022.32260	859.248	16.39	0.7181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			172.42260	223.148	16.39	0.2819	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			966.79400	1,111.157	19.26	0.7013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			326.69400	257.257	19.26	0.2987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			606.36870	490.596	17.56	0.4989	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			456.46870	554.496	17.56	0.5011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			299.75890	235.463	19.50	0.2770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,049.85890	1,199.363	19.50	0.7230	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			498.44900	399.992	18.10	0.4273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			598.54900	713.892	18.10	0.5727	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			376.14470	297.725	18.87	0.3374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			836.24470	971.624	18.87	0.6626	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,650.87440	1,825.170	21.00	0.8338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			170.77440	131.270	21.00	0.1662	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,096.34360	926.573	16.26	0.7479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			146.44360	190.473	16.26	0.2521	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			510.21790	409.949	18.03	0.4356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			580.31790	693.849	18.03	0.5644	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,781.73240	1,960.186	21.27	0.8508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			151.63240	116.286	21.27	0.1492	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,143.03030	1,297.831	19.77	0.7449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			272.93030	213.931	19.77	0.2551	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			792.29510	653.966	16.96	0.6079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			292.39510	367.866	16.96	0.3921	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			974.25000	1,119.089	19.28	0.7034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			324.15000	255.189	19.28	0.2966	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,287.43030	1,449.460	20.16	0.7747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			237.33030	185.560	20.16	0.2253	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			829.20360	964.073	18.85	0.6603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			379.10360	300.173	18.85	0.3397	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,598.74820	1,398.549	15.73	0.8927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			48.84820	62.449	15.73	0.1073	0.00	0	6,332

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	13.62	Call			937.44270	784.089	16.58	0.6808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			207.54270	267.989	16.58	0.3192	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			604.68440	720.625	18.12	0.5754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			494.58440	396.725	18.12	0.4246	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			203.52330	158.423	20.59	0.1960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,453.62330	1,622.323	20.59	0.8040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			55.04220	43.033	23.84	0.0592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,035.14220	3,236.933	23.84	0.9408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,308.77590	5,520.329	26.20	0.9899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			8.67590	6.429	26.20	0.0101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			483.14040	584.939	17.67	0.5159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			583.04040	471.039	17.67	0.4841	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			250.55220	196.068	20.01	0.2365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,230.65220	1,389.969	20.01	0.7635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			254.47210	199.192	19.97	0.2398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,214.57210	1,373.092	19.97	0.7602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,166.72630	1,322.789	19.83	0.7501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			266.62630	208.889	19.83	0.2499	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			252.50280	197.624	19.99	0.2381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,222.60280	1,381.524	19.99	0.7619	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			511.39670	413.956	18.22	0.4234	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			645.19670	762.256	18.22	0.5766	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			806.92600	670.072	17.05	0.6002	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			320.72600	398.372	17.05	0.3998	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			22.98920	29.993	17.03	0.0520	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,179.18920	1,971.693	17.03	0.9480	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			740.21660	610.630	17.24	0.5640	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			374.01660	458.930	17.24	0.4360	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,323.29240	1,484.223	20.21	0.7624	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			263.09240	209.423	20.21	0.2376	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			646.88720	529.644	17.62	0.5065	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			477.08720	574.444	17.62	0.4935	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,623.96980	1,794.704	20.89	0.8123	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			203.76980	159.904	20.89	0.1877	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			80.63900	106.882	15.95	0.1568	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,450.43900	1,262.082	15.95	0.8432	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			758.34220	884.453	18.59	0.6162	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			458.14220	369.653	18.59	0.3838	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			623.53020	509.855	17.72	0.4925	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			503.73020	604.655	17.72	0.5075	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			92.28410	120.920	15.97	0.1702	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,419.28410	1,233.120	15.97	0.8298	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			286.20480	357.745	16.89	0.3629	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			908.60480	765.145	16.89	0.6371	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			570.91750	677.986	17.93	0.5295	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			603.31750	495.386	17.93	0.4705	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,050.62230	1,190.722	19.23	0.6630	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			430.92230	354.622	19.23	0.3370	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			913.40710	1,043.589	18.79	0.6210	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			500.90710	414.389	18.79	0.3790	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			728.12530	610.862	17.68	0.5123	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			109.70880	139.364	15.95	0.1738	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			524.00400	620.446	17.59	0.4752	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,783.19940	1,952.682	20.88	0.7938	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			250.69940	203.482	20.88	0.2062	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			98.26200	122.314	15.87	0.1574	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,605.76200	1,413.114	15.87	0.8426	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,537.20880	1,350.164	15.95	0.8262	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			550.62530	650.062	17.68	0.4877	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,492.62290	1,654.507	20.32	0.7492	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			310.12290	255.307	20.32	0.2508	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			227.81870	280.221	16.42	0.2890	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,165.31870	1,001.021	16.42	0.7110	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			751.50400	631.246	17.59	0.5248	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,656.83370	1,818.074	20.40	0.7417	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			350.23370	292.774	20.40	0.2583	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			847.17240	724.389	17.60	0.5391	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			563.77240	659.689	17.60	0.4609	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,062.96630	1,196.952	19.00	0.6260	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			536.36630	451.652	19.00	0.3740	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,954.32070	2,124.006	20.93	0.7835	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			287.72070	238.706	20.93	0.2165	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			823.66530	703.372	17.68	0.5278	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			590.26530	688.672	17.68	0.4722	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			168.02910	205.856	16.14	0.2146	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,511.42910	1,330.556	16.14	0.7854	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,621.65810	1,434.267	16.01	0.8141	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			138.25810	169.567	16.01	0.1859	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			36.09170	50.194	16.13	0.0679	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,384.89170	2,180.094	16.13	0.9321	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			0.00000	852.831	18.11	0.5268	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			0.00000	614.431	18.11	0.4732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,278.30330	2,074.700	15.90	0.9164	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			49.50330	65.500	15.90	0.0836	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			795.33320	909.447	18.24	0.5350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			724.13320	618.647	18.24	0.4650	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,863.95180	1,668.410	15.89	0.8541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			672.19500	776.372	17.89	0.4918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			677.83430	782.498	17.90	0.4939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			815.37840	699.468	17.87	0.5103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			666.57840	770.268	17.87	0.4897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			704.87240	601.649	18.32	0.4551	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		826.07240	942.449	18.32	0.5449	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		810.99500	695.572	17.89	0.5082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		137.48580	121.115	24.09	0.1089	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,138.76760	1,275.169	19.12	0.6302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		547.56760	464.369	19.12	0.3698	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		700.61630	807.221	17.97	0.5023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		789.41630	676.421	17.97	0.4977	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		806.63430	691.698	17.90	0.5061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		344.08530	288.468	20.64	0.2460	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,658.01990	1,471.546	16.03	0.8099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		149.21990	182.346	16.03	0.1901	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,053.72200	913.786	17.08	0.6171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		424.92200	504.586	17.08	0.3829	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,588.68580	3,791.915	24.09	0.8911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		417.39270	353.088	20.05	0.2929	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		470.60300	555.370	17.24	0.4058	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		999.40300	864.570	17.24	0.5942	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,769.93400	1,931.996	20.53	0.7446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		358.73400	301.196	20.53	0.2554	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,835.28530	1,999.268	20.64	0.7540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		403.03990	480.140	16.99	0.3714	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,473.83740	1,626.899	19.93	0.6978	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		432.63740	366.099	19.93	0.3022	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,474.35400	1,298.405	16.26	0.7612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		205.55400	249.205	16.26	0.2388	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,528.59270	1,683.888	20.05	0.7071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		636.29620	541.348	18.64	0.4188	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,674.07130	1,486.590	16.01	0.8137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		145.27130	177.390	16.01	0.1863	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		177.88200	216.849	16.16	0.2160	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,556.68200	1,376.049	16.16	0.7840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,081.83990	939.340	16.99	0.6286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		105.15180	129.210	15.89	0.1459	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,672.16090	1,832.269	20.36	0.7300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		380.96090	321.469	20.36	0.2700	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,824.85610	3,606.690	18.18	0.9888	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		6.05610	7.490	18.18	0.0112	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		947.49620	1,072.148	18.64	0.5812	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		887.95490	1,008.059	18.45	0.5585	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		687.75490	588.059	18.45	0.4415	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,892.88100	3,084.061	22.40	0.8539	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		192.68100	164.061	22.40	0.1461	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,808.20020	1,969.388	20.52	0.7371	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		382.60020	323.788	20.52	0.2629	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		928.64030	805.012	17.61	0.5504	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		594.24030	690.612	17.61	0.4496	0.00	0	250



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,104.90470	2,275.424	21.03	0.7757	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		319.30470	269.824	21.03	0.2243	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		159.11700	194.003	16.03	0.1935	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,693.51700	1,508.403	16.03	0.8065	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,199.68340	1,337.695	19.21	0.6307	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		564.08340	482.095	19.21	0.3693	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		905.08260	783.854	17.69	0.5399	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		620.68260	719.454	17.69	0.4601	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		205.82120	248.857	16.20	0.2308	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,555.72120	1,378.657	16.20	0.7692	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,376.62030	1,211.231	16.47	0.7150	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		283.02030	337.831	16.47	0.2850	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,206.77610	2,379.776	21.17	0.7831	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		310.37610	263.176	21.17	0.2169	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,964.81870	2,127.123	20.62	0.7310	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		419.71870	360.923	20.62	0.2690	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,019.84580	895.725	17.60	0.5623	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		624.94580	721.925	17.60	0.4377	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,261.74460	2,433.133	21.12	0.7665	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		651.34510	750.618	17.68	0.4475	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		356.64460	306.933	21.12	0.2335	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		179.55690	220.347	16.06	0.1998	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,774.45690	1,594.147	16.06	0.8002	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,343.88020	1,485.774	19.40	0.6327	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		598.78020	519.574	19.40	0.3673	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		996.24510	874.418	17.68	0.5525	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		244.26890	292.689	16.31	0.2445	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,600.96890	1,428.289	16.31	0.7555	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,138.44580	2,304.986	20.84	0.7431	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		407.14580	352.286	20.84	0.2569	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		790.09470	898.660	18.02	0.4857	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		928.79470	815.960	18.02	0.5143	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,126.06400	2,290.672	20.76	0.7291	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		445.86400	388.572	20.76	0.2709	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,100.00040	974.732	17.58	0.5719	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		650.20040	746.832	17.58	0.4281	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,433.00710	2,605.945	21.25	0.7629	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		382.80710	333.845	21.25	0.2371	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		196.94600	243.519	16.11	0.2043	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,846.74600	1,671.419	16.11	0.7957	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,492.38860	1,637.634	19.60	0.6377	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		622.18860	545.534	19.60	0.3623	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,076.35010	953.316	17.66	0.5626	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		676.55010	775.416	17.66	0.4374	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		282.40860	335.121	16.38	0.2555	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,647.70860	1,478.421	16.38	0.7445	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	04/09/2019	Foreign Exchange Option	14.67	Put			0.00000	1,035.836	18.30	0.5091	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			0.00000	802.736	18.30	0.4909	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,534.03290	4,730.620	24.90	0.8790	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			194.83290	169.320	24.90	0.1210	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,273.38050	2,086.473	15.26	0.8750	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			92.08050	127.973	15.26	0.1250	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,763.63030	1,917.528	20.06	0.6697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			574.93030	506.028	20.06	0.3303	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,259.01270	1,123.422	17.18	0.6190	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			343.83190	403.578	16.54	0.2846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,568.51830	1,405.854	16.55	0.7136	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			347.21830	407.354	16.55	0.2864	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,581.76610	1,418.319	16.53	0.7172	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			340.46610	399.818	16.53	0.2828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			243.97170	223.445	23.81	0.1547	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,711.66340	1,540.897	16.35	0.7512	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			280.36340	332.397	16.35	0.2488	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,172.48120	1,044.498	17.46	0.5878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			631.18120	725.998	17.46	0.4122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,575.13190	1,412.078	16.54	0.7154	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			222.52420	205.418	24.54	0.1412	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,292.15920	1,152.708	17.09	0.6302	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			520.85920	604.208	17.09	0.3698	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,821.14490	5,017.342	24.79	0.8885	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			182.44490	155.842	24.79	0.1115	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,852.67170	4,054.945	23.81	0.8453	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			224.61440	207.170	24.46	0.1425	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,197.30380	1,067.100	17.38	0.5969	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			606.00380	698.600	17.38	0.4031	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			699.22930	616.227	19.32	0.3904	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,397.92930	1,537.727	19.32	0.6096	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,211.22420	4,416.918	24.54	0.8588	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			290.87100	262.779	22.56	0.1835	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,082.78810	963.098	17.77	0.5538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			731.48810	834.598	17.77	0.4462	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,022.05270	4,226.013	24.16	0.8520	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			233.35270	214.513	24.16	0.1480	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,173.31440	4,378.670	24.46	0.8575	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,528.76900	1,674.158	19.59	0.6328	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,516.75640	3,715.224	23.12	0.8303	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			268.05640	243.724	23.12	0.1697	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,138.59090	1,013.695	17.57	0.5751	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			667.29090	765.195	17.57	0.4249	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,249.57100	3,444.279	22.56	0.8165	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			273.97980	248.718	22.96	0.1733	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			920.24390	814.346	18.35	0.4880	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			958.94390	1,075.846	18.35	0.5120	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,521.38280	1,666.478	19.58	0.6316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			652.68280	574.978	19.58	0.3684	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			650.06900	572.658	19.59	0.3672	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			547.71270	634.922	17.18	0.3810	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,886.91960	3,068.953	21.84	0.7927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			338.21960	297.453	21.84	0.2073	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,942.74290	3,721.128	16.28	0.9838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			11.44290	12.628	16.28	0.0162	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,442.67980	3,640.218	22.96	0.8267	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,179.95600	1,053.397	17.54	0.5809	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			672.25600	769.597	17.54	0.4191	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,592.80230	2,767.828	21.33	0.7588	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			410.50230	361.628	21.33	0.2412	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,156.21570	1,031.804	17.62	0.5722	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			698.51570	798.004	17.62	0.4278	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			210.32470	263.183	16.09	0.2069	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,918.02470	1,746.983	16.09	0.7931	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,623.29830	1,771.467	19.72	0.6395	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			650.99830	575.267	19.72	0.3605	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			475.67510	418.542	20.83	0.2744	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,267.97510	2,434.742	20.83	0.7256	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			316.28760	372.836	16.47	0.2633	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,697.68760	1,530.236	16.47	0.7367	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,259.32980	1,131.340	17.54	0.5892	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			693.22980	791.540	17.54	0.4108	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			354.67890	415.453	16.55	0.2730	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,730.77890	1,565.253	16.55	0.7270	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,988.37340	1,820.181	16.04	0.7917	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			222.27340	280.381	16.04	0.2083	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,776.17630	1,928.301	19.90	0.6442	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			672.27630	598.101	19.90	0.3558	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,760.73400	2,938.298	21.46	0.7557	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			436.83400	388.098	21.46	0.2443	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,235.49400	1,109.556	17.61	0.5808	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			719.39400	819.756	17.61	0.4192	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,434.14170	2,603.875	20.97	0.7249	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			500.24170	443.675	20.97	0.2751	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,573.92380	2,746.510	21.07	0.7231	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			524.72380	468.710	21.07	0.2769	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,331.75450	1,201.995	17.52	0.5963	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			710.95450	809.795	17.52	0.4037	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,901.82850	3,081.771	21.55	0.7522	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			737.01170	837.857	17.59	0.4116	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			462.62850	413.971	21.55	0.2478	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			238.80600	293.207	15.95	0.2086	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,059.60600	1,885.407	15.95	0.7914	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,904.33040	2,059.766	20.03	0.6463	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			695.13040	621.966	20.03	0.3537	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,307.81170	1,180.057	17.59	0.5884	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			390.60410	455.685	16.61	0.2798	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,777.00410	1,613.285	16.61	0.7202	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			0.00000	1,199.688	18.43	0.4987	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			0.00000	960.888	18.43	0.5013	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,383.36270	5,583.088	24.40	0.8753	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			230.76270	200.988	24.40	0.1247	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,993.27220	2,768.827	12.90	0.9508	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			35.87220	40.927	12.90	0.0492	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,667.25670	1,509.660	16.82	0.6859	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			479.85670	551.759	16.82	0.3141	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			777.76770	697.159	19.71	0.3827	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,750.36770	1,899.259	19.71	0.6173	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			782.98890	701.858	19.68	0.3849	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,735.58890	1,883.958	19.68	0.6151	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,002.99440	3,184.472	21.66	0.7528	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			470.39440	422.372	21.66	0.2472	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			780.37300	699.501	19.70	0.3838	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,742.97300	1,891.601	19.70	0.6162	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,723.58640	2,896.090	21.22	0.7196	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			556.48640	500.390	21.22	0.2804	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,414.92190	1,282.766	17.53	0.6043	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			732.02190	828.466	17.53	0.3957	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,052.14230	3,231.914	21.69	0.7471	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			757.97220	856.428	17.60	0.4033	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			495.04230	446.214	21.69	0.2529	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			253.84740	307.378	15.91	0.2085	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,136.74740	1,961.678	15.91	0.7915	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,050.90800	2,205.957	20.20	0.6478	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			723.80800	650.257	20.20	0.3522	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,390.87220	1,260.728	17.60	0.5967	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			428.92870	494.736	16.70	0.2854	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,825.82870	1,663.036	16.70	0.7146	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			465.50590	531.308	16.78	0.2901	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,869.50590	1,708.208	16.78	0.7099	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			502.14180	568.086	16.86	0.2941	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,917.24180	1,757.685	16.86	0.7059	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,052.61180	958.308	19.44	0.4457	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,649.91180	1,780.408	19.44	0.5543	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,058.82780	963.955	19.41	0.4478	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,636.12780	1,766.055	19.41	0.5522	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,055.71430	961.123	19.43	0.4468	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,643.01430	1,773.223	19.43	0.5532	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			539.38710	604.745	16.93	0.2976	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,965.68710	1,806.945	16.93	0.7024	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,002.67000	1,845.170	16.99	0.6989	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			573.17000	638.370	16.99	0.3011	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			610.03010	675.001	17.06	0.3034	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,056.53010	1,900.501	17.06	0.6966	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,414.93320	1,302.230	18.91	0.5243	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,388.73320	1,496.530	18.91	0.4757	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,422.23170	1,309.310	18.89	0.5265	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,376.03170	1,483.610	18.89	0.4735	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,418.58020	1,305.768	18.90	0.5254	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,382.38020	1,490.068	18.90	0.4746	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,523.59780	1,631.262	19.08	0.4825	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,450.49780	1,339.962	19.08	0.5175	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,562.03450	1,449.575	19.04	0.5315	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,530.53450	1,633.875	19.04	0.4685	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,569.30670	1,456.628	19.02	0.5335	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,517.80670	1,620.928	19.02	0.4665	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,565.66920	1,453.092	19.03	0.5325	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,524.16920	1,627.392	19.03	0.4675	0.00	0	0
<b>Total \$ / R Option</b>												<b>3,578,425.00</b>	<b>25,000</b>	<b>8,078,599</b>
<b>Total \$ / R</b>												<b>2,699,567,637.40</b>	<b>216,926</b>	<b>8,952,778</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.97430		14.18620			0.0000	531,023.40	38	461
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.13610		14.34990			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.28920		14.50880			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.45850		14.68130			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.61790		14.84740			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.80790		15.03270			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>531,023.40</b>	<b>38</b>	<b>471</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			148,589.38150	169,612.841	29.33	0.9974	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			209.38150	42.841	29.33	0.0026	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			668.07960	199.936	26.48	0.0115	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			102,048.07960	122,769.936	26.48	0.9885	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			651.03360	194.014	26.56	0.0111	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			103,031.03360	123,764.014	26.56	0.9889	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			685.64600	206.062	26.41	0.0118	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			101,065.64600	121,776.062	26.41	0.9882	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			69,695.41680	56,931.011	17.24	0.5542	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			36,705.41680	45,321.011	17.24	0.4458	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			69,164.59470	56,462.664	17.26	0.5511	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			37,174.59470	45,852.664	17.26	0.4489	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			68,637.06370	55,997.548	17.27	0.5480	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			37,647.06370	46,387.548	17.27	0.4520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			81,537.83870	69,946.746	17.87	0.5103	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			66,657.83870	77,026.746	17.87	0.4897	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			81,099.50460	69,557.206	17.89	0.5082	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			67,219.50460	77,637.206	17.89	0.4918	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			80,663.43450	69,169.824	17.90	0.5061	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			67,783.43450	78,249.824	17.90	0.4939	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			93,188.34170	82,494.654	18.31	0.4928	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			94,058.34170	105,644.654	18.31	0.5072	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			92,802.92060	82,139.675	18.32	0.4912	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			94,672.92060	106,289.675	18.32	0.5088	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			92,413.05060	81,786.339	18.33	0.4896	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			95,283.05060	106,936.339	18.33	0.5104	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			145,417.66490	131,463.321	17.26	0.6266	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			63,677.66490	72,673.321	17.26	0.3734	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			146,505.95130	132,416.253	17.23	0.6298	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			62,765.95130	71,626.253	17.23	0.3702	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			145,960.91420	131,938.585	17.25	0.6282	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			63,220.91420	72,148.585	17.25	0.3718	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			140,009.04740	128,078.295	18.27	0.5590	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			103,739.04740	114,288.295	18.27	0.4410	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			139,592.24320	127,699.637	18.29	0.5577	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			104,322.24320	114,909.637	18.29	0.4423	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			139,177.55920	127,323.045	18.30	0.5565	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			104,907.55920	115,533.045	18.30	0.4435	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>531,023.40</b>	<b>38</b>	<b>471</b>
£ / R	On	14/12/2018	Foreign Exchange Future			17.82560	18.13740			0.0000	478,973,872.00	26,870	391,738	
£ / R	On	31/01/2019	Foreign Exchange Future			17.97950	18.29320			0.0000	0.00	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future			18.06550	18.38060			0.0000	0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.12110	18.43760			0.0000	470,786,178.00	25,980	37,928	
£ / R	On	29/03/2019	Foreign Exchange Future			18.15570	18.47320			0.0000	0.00	0	80	
£ / R	On	14/06/2019	Foreign Exchange Future			18.39610	18.72120			0.0000	0.00	0	5,539	
£ / R	On	16/09/2019	Foreign Exchange Future			18.69960	19.02990			0.0000	1,495,968.00	80	13,225	
£ / R	On	13/12/2019	Foreign Exchange Future			18.98560	19.32560			0.0000	0.00	0	247	
£ / R	On	16/03/2020	Foreign Exchange Future			19.31820	19.65320			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>951,256,018.00</b>	<b>52,930</b>	<b>448,831</b>
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,173.46780	1,478.200	26.63	0.9837	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		10.86780	3.800	26.63	0.0163	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		2,862.97360	3,174.495	35.20	0.9996	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		0.37360	0.094	35.20	0.0004	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		215.62030	83.839	19.84	0.2802	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		198.22030	378.239	19.84	0.7198	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		210.36820	81.462	19.88	0.2738	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	18.13	Put			202.96820	385.862	19.88	0.7262	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			220.94910	86.275	19.81	0.2866	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			193.54910	370.675	19.81	0.7134	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			800.90800	1,019.620	18.14	0.7227	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			304.10800	209.120	18.14	0.2773	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			305.27650	415.790	17.44	0.3791	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			1,015.87650	811.290	17.44	0.6209	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			739.63570	584.890	17.55	0.4760	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			602.03570	763.790	17.55	0.5240	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			465.02730	600.430	17.40	0.4526	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			734.57580	580.796	17.56	0.4737	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			606.97580	769.696	17.56	0.5263	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			744.71960	589.007	17.54	0.4783	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			597.11960	757.907	17.54	0.5217	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,017.62110	1,229.081	18.09	0.6737	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			219.67600	165.252	19.12	0.1760	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			396.97430	304.424	18.29	0.2919	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,149.37430	1,373.324	18.29	0.7081	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,934.68650	2,202.357	19.28	0.8439	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			192.28650	143.457	19.28	0.1561	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			902.62730	721.530	17.40	0.5474	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,075.06490	3,371.763	20.39	0.9351	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			72.66490	52.863	20.39	0.0649	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,782.07600	2,044.152	19.12	0.8240	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			455.22110	350.181	18.09	0.3263	0.00	0	2,500
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			523.48130	665.530	17.43	0.4658	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			906.68130	731.230	17.43	0.5342	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			969.21830	820.054	17.55	0.4853	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			878.01830	1,053.954	17.55	0.5147	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			964.46730	816.032	17.56	0.4836	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			883.26730	1,059.932	17.56	0.5164	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			973.99200	824.087	17.55	0.4870	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			872.79200	1,047.987	17.55	0.5130	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,268.76700	1,115.607	17.91	0.5139	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,068.86700	1,246.007	17.91	0.4861	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,278.23270	1,123.959	17.90	0.5165	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,058.33270	1,234.359	17.90	0.4835	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,273.49290	1,119.776	17.91	0.5152	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,063.59290	1,240.176	17.91	0.4848	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,139.26720	1,015.638	18.61	0.4303	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,783.66720	2,000.038	18.61	0.5697	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,146.37350	1,021.889	18.59	0.4323	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,770.77350	1,986.289	18.59	0.5677	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,142.81130	1,018.759	18.60	0.4313	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,777.21130	1,993.159	18.60	0.5687	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,377.25340	1,250.688	19.10	0.4505	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,034.05340	2,242.488	19.10	0.5495	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,384.45040	1,257.146	19.09	0.4522	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,021.25040	2,228.946	19.09	0.5478	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,380.84740	1,253.913	19.10	0.4514	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,027.64740	2,235.713	19.10	0.5486	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,700</b>
<b>Total £ / R</b>												<b>951,256,018.00</b>	<b>52,930</b>	<b>455,531</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12389		0.12632			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12640		0.12889			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12873		0.13129			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13134		0.13395			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13383		0.13651			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14021		0.14279			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			639.81940	407.440	19.33	0.8858	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			7.61940	18.640	19.33	0.1142	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			34.46550	6.823	20.60	0.0471	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			402.26550	618.023	20.60	0.9529	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,632.26540	1,388.921	27.72	0.9991	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			0.06540	0.121	27.72	0.0009	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,131.13050	934.019	21.54	0.6967	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			242.53050	294.219	21.54	0.3033	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			556.69250	425.596	21.88	0.4260	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			668.09250	785.796	21.88	0.5740	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,943.83680	1,706.934	21.21	0.9034	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			55.23680	67.134	21.21	0.0966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			797.72470	651.627	19.23	0.4992	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			668.92470	778.827	19.23	0.5008	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			457.30990	363.035	20.88	0.3143	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,328.50990	1,490.235	20.88	0.6857	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,341.52000	1,135.518	16.85	0.7388	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			212.72000	262.718	16.85	0.2612	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,172.11280	1,003.196	20.39	0.5584	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			777.61280	869.196	20.39	0.4416	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			759.15310	634.839	21.22	0.4019	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,364.65310	1,500.840	21.22	0.5981	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,757.22320	1,545.078	19.56	0.7292	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			362.72320	411.078	19.56	0.2708	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,040.45460	1,813.467	19.04	0.7467	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			389.55460	430.967	19.04	0.2533	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,452.92530	1,264.460	20.06	0.5966	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			802.02530	881.960	20.06	0.4034	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,023.03740	875.506	21.07	0.4578	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,372.13740	1,493.006	21.07	0.5422	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,508.09760	1,342.513	21.17	0.5500	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,229.49760	1,321.913	21.17	0.4500	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,149.91330	1,017.995	22.35	0.4437	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,871.31330	1,997.395	22.35	0.5563	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,991.41500	1,790.885	19.99	0.6728	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			712.81500	770.285	19.99	0.3272	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	14/12/2018	Foreign Exchange Future			15.91690		16.16990			0.0000	563,028,503.70	35,373	97,964
€ / R	On	21/12/2018	Foreign Exchange Future			15.93730		16.19190			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			15.98720		16.23040			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			16.17700		16.43350			0.0000	0.00	0	26
€ / R	On	18/03/2019	Foreign Exchange Future			16.23780		16.49550			0.0000	556,972,777.80	34,301	71,868
€ / R	On	29/03/2019	Foreign Exchange Future			16.22790		16.48500			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.54070		16.80680			0.0000	0.00	0	5,042
€ / R	On	14/08/2019	Foreign Exchange Future			16.75910		17.02840			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.87840		17.14930			0.0000	0.00	0	8,596
€ / R	On	13/12/2019	Foreign Exchange Future			17.19720		17.47650			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.50420		17.77990			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,120,001,281.50</b>	<b>69,674</b>	<b>183,826</b>
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			1.34220	0.318	28.72	0.0018	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,721.44220	1,973.418	28.72	0.9982	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			1.30710	0.310	28.77	0.0017	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,731.40710	1,983.410	28.77	0.9983	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			1.37830	0.327	28.67	0.0018	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,711.47830	1,963.427	28.67	0.9982	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,830.43450	5,083.233	59.00	0.9996	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.33450	0.133	59.00	0.0004	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			80.58670	167.001	17.44	0.4149	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			442.48670	274.301	17.44	0.5851	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			118.88760	199.016	15.17	0.4092	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			499.28760	336.216	15.17	0.5908	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			210.83710	292.668	15.41	0.3507	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			874.33710	699.668	15.41	0.6493	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			379.20180	488.667	15.93	0.4517	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,206.32250	3,451.192	21.59	0.9476	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			51.82250	38.992	21.59	0.0524	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			383.78350	493.986	15.94	0.4546	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			733.89940	587.131	15.96	0.5424	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			388.39940	499.331	15.96	0.4576	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			303.18190	234.898	18.12	0.2626	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,137.68190	1,327.098	18.12	0.7374	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	16.13	Call			744.70180	596.467	15.93	0.5483	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,078.63950	889.578	15.22	0.7056	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			183.13950	251.778	15.22	0.2944	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			322.45440	422.327	15.76	0.4132	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			817.95440	660.127	15.76	0.5868	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			739.28350	591.786	15.94	0.5454	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			506.97590	631.806	16.26	0.5071	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			671.97590	539.706	16.26	0.4929	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			782.91070	662.117	16.94	0.4618	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			836.11070	981.417	16.94	0.5382	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			778.94680	658.669	16.96	0.4600	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			842.14680	987.969	16.96	0.5400	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			775.00260	655.234	16.97	0.4581	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			848.20260	994.534	16.97	0.5419	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			442.23880	530.660	15.64	0.3415	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,440.63880	1,259.760	15.64	0.6585	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,951.86130	3,174.818	20.40	0.8046	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			330.26130	283.918	20.40	0.1954	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,315.69560	1,150.870	15.92	0.6197	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			527.29560	631.770	15.92	0.3803	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			951.97050	824.444	16.96	0.4858	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			933.57050	1,075.344	16.96	0.5142	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,425.84130	1,593.138	17.82	0.6000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,432.79300	1,600.488	17.83	0.6012	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			798.20250	694.201	17.80	0.4013	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,418.90250	1,585.800	17.80	0.5987	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,036.60120	2,230.831	18.89	0.6917	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			585.90120	509.231	18.89	0.3083	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			795.14130	691.538	17.82	0.4000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			792.09300	688.888	17.83	0.3988	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,552.51770	1,716.015	17.76	0.5693	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,005.44150	888.973	17.73	0.4329	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,538.94150	1,701.773	17.73	0.5671	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			519.20170	602.429	15.58	0.3162	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,610.51170	3,836.660	20.67	0.7785	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			467.01170	413.860	20.67	0.2215	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,002.22380	886.089	17.74	0.4318	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,545.72380	1,708.889	17.74	0.5682	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			999.01770	883.215	17.76	0.4307	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,814.07890	3,540.667	15.18	0.9391	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			67.57890	73.467	15.18	0.0609	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,845.70170	1,649.629	15.58	0.6838	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,143.58300	1,030.910	18.06	0.4369	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,823.68300	1,986.710	18.06	0.5631	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,140.46720	1,028.109	18.07	0.4359	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,830.56720	1,993.909	18.07	0.5641	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,146.70870	1,033.720	18.05	0.4378	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,816.80870	1,979.520	18.05	0.5622	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>230,700</b>
<b>Total € / R</b>												<b>1,120,001,281.50</b>	<b>69,674</b>	<b>414,526</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.11040		10.24590			0.0000	2,952,236.80	292	19,989
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.24420		10.38150			0.0000	0.00	0	368
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.37180		10.51340			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.51430		10.65900			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.64970		10.79780			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.81030		10.95430			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>2,952,236.80</b>	<b>292</b>	<b>25,691</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			0.22840	0.109	29.22	0.0010	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,224.32840	1,359.709	29.22	0.9990	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.21100	0.104	29.30	0.0009	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,234.31100	1,369.704	29.30	0.9991	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.19490	0.100	29.39	0.0009	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,244.29490	1,379.700	29.39	0.9991	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			314.53900	246.684	13.73	0.4577	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			283.03900	352.484	13.73	0.5423	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			309.81090	242.980	13.75	0.4526	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			288.31090	358.780	13.75	0.5474	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			305.13860	239.324	13.78	0.4474	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			293.63860	365.124	13.78	0.5526	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			255.11430	211.010	14.95	0.3111	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			741.71430	839.211	14.95	0.6889	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			252.52090	208.869	14.97	0.3084	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			749.12090	847.069	14.97	0.6916	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			249.95710	206.748	14.99	0.3058	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			756.55710	854.949	14.99	0.6942	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			485.54200	422.281	14.36	0.4525	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			586.54200	667.981	14.36	0.5475	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			481.73120	418.879	14.38	0.4497	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			592.73120	674.579	14.38	0.5503	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			489.38200	425.715	14.34	0.4553	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			580.38200	661.415	14.34	0.5447	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			573.32360	508.183	14.54	0.4636	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			685.52360	768.483	14.54	0.5364	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			580.94350	515.090	14.51	0.4684	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			673.14350	755.390	14.51	0.5316	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			742.46010	828.565	14.67	0.5576	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			540.26010	478.265	14.67	0.4424	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			577.12100	511.622	14.52	0.4660	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			679.32100	761.922	14.52	0.5340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			693.25910	623.639	15.00	0.4821	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			788.95910	863.339	15.00	0.5179	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			689.41740	620.105	15.01	0.4800	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			795.11740	869.805	15.01	0.5200	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			685.59200	616.587	15.02	0.4780	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			801.29200	876.287	15.02	0.5220	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>2,952,236.80</b>	<b>292</b>	<b>26,691</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.53460		10.57690			0.0000	0.00	0	850
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.68080		10.72230			0.0000	0.00	0	150
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.81630		10.86030			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.83540		10.87880			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.98140		11.02450			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.12100		11.16750			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,250</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,097.04290	1,054.679	24.28	0.9992	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			0.14290	0.078	24.28	0.0008	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,087.04720	1,044.690	24.33	0.9991	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			0.14720	0.090	24.33	0.0009	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,107.03870	1,064.668	24.23	0.9993	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			0.13870	0.068	24.23	0.0007	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			330.80200	304.617	14.63	0.4915	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			338.50200	353.817	14.63	0.5085	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			326.59240	300.617	14.66	0.4868	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			344.29240	359.817	14.66	0.5132	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			335.06160	308.663	14.61	0.4963	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			332.76160	347.863	14.61	0.5037	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			493.41250	465.049	14.73	0.5268	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			433.11250	448.749	14.73	0.4732	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			488.88750	460.826	14.75	0.5233	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			438.58750	454.526	14.75	0.4767	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			497.97590	469.484	14.72	0.5303	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			427.67590	443.184	14.72	0.4697	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			400.83670	382.036	15.81	0.3888	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			902.03670	926.636	15.81	0.6112	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			397.95190	379.265	15.83	0.3865	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			909.15190	933.865	15.83	0.6135	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			395.08470	376.513	15.85	0.3843	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			916.28470	941.113	15.85	0.6157	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			497.91360	479.340	16.02	0.4104	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,013.41360	1,037.940	16.02	0.5896	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			494.93790	476.453	16.03	0.4085	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,020.43790	1,045.053	16.03	0.5915	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			500.91240	482.241	16.01	0.4124	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,006.41240	1,030.841	16.01	0.5876	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			605.35090	583.047	16.32	0.4291	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,127.85090	1,152.047	16.32	0.5709	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			602.27150	580.113	16.34	0.4274	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,134.77150	1,159.113	16.34	0.5726	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			608.44690	585.993	16.31	0.4308	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,120.94690	1,144.993	16.31	0.5692	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,250</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			129.59000		185.65000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			14.08550		14.31950			0.0000	0.00	0	1,066
CHF / R	On	18/03/2019	Foreign Exchange Future			14.38630		14.62470			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.66880		14.91600			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.98460		15.23440			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.28460		15.54090			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.94320		16.18700			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,216</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,112.06500	882.563	25.82	0.9650	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			2.56500	7.063	25.82	0.0350	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,102.13190	872.766	25.71	0.9640	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			2.63190	7.266	25.71	0.0360	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,122.00010	892.366	25.94	0.9660	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			2.50010	6.866	25.94	0.0340	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			582.09160	476.871	17.10	0.4922	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			427.39160	560.571	17.10	0.5078	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			576.97760	472.902	17.12	0.4892	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			432.27760	566.602	17.12	0.5108	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			587.23480	480.871	17.08	0.4952	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			422.53480	554.571	17.08	0.5048	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			814.34430	707.487	17.49	0.5119	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			628.34430	768.687	17.49	0.4881	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			809.57560	703.469	17.51	0.5098	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			633.57560	774.669	17.51	0.4902	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			819.14030	711.526	17.48	0.5140	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			623.14030	762.726	17.48	0.4860	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			773.93430	693.534	18.72	0.4220	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,229.53430	1,398.934	18.72	0.5780	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			770.68230	690.618	18.73	0.4206	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,236.28230	1,406.018	18.73	0.5794	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			777.19580	696.463	18.71	0.4235	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,222.79580	1,391.863	18.71	0.5765	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			966.06780	877.688	18.83	0.4484	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,375.16780	1,543.088	18.83	0.5516	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			962.73310	874.654	18.84	0.4472	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,381.83310	1,550.054	18.84	0.5528	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			959.41760	871.626	18.85	0.4460	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,388.51760	1,557.026	18.85	0.5540	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,179.20080	1,095.555	19.30	0.4663	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,622.20080	1,782.355	19.30	0.5337	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,175.94550	1,092.543	19.31	0.4652	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,628.94550	1,789.343	19.31	0.5348	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,182.46690	1,098.578	19.29	0.4673	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,615.46690	1,775.378	19.29	0.5327	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,216</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.03250		2.06100			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.05250		2.08070			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07170		2.10070			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,514.39910	1,232.182	23.66	0.9722	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			4.39910	7.182	23.66	0.0278	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,415.32800	1,133.917	22.84	0.9653	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			5.32800	8.917	22.84	0.0347	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,613.65260	1,330.822	24.47	0.9776	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			3.65260	5.822	24.47	0.0224	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			796.02350	954.752	15.87	0.5918	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			688.61000	549.175	15.64	0.4520	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			681.61000	824.175	15.64	0.5480	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			644.67220	513.401	15.76	0.4297	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			737.67220	888.401	15.76	0.5703	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			603.02350	479.752	15.87	0.4082	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,621.75420	1,410.376	15.08	0.6813	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			414.75420	493.376	15.08	0.3187	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,552.80810	1,349.247	15.12	0.6643	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			445.80810	532.247	15.12	0.3357	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,692.27390	1,473.331	15.04	0.6982	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			385.27390	456.331	15.04	0.3018	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14190		2.17600			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.18590		2.22010			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22800		2.26360			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.27430		2.31060			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.40180		2.43660			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.45240		2.48640			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>390</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			18.50660	47.888	20.65	0.1492	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			882.43380	580.384	20.12	0.8144	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			22.43380	61.384	20.12	0.1856	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			787.44200	497.397	19.60	0.7708	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			27.44200	78.397	19.60	0.2292	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			978.50660	666.888	20.65	0.8508	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			960.61830	1,173.821	15.99	0.6385	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			635.30910	492.012	15.74	0.3998	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			834.30910	1,033.012	15.74	0.6002	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			597.44390	461.515	15.86	0.3803	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			896.44390	1,102.515	15.86	0.6197	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			561.61830	432.821	15.99	0.3615	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,674.51410	1,426.949	14.70	0.6678	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			438.51410	546.949	14.70	0.3322	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,608.10760	1,366.744	14.73	0.6515	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			472.10760	586.744	14.73	0.3485	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,545.94610	1,311.189	14.81	0.6347	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			509.94610	631.189	14.81	0.3653	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,019.10120	885.381	16.51	0.4053	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,713.10120	1,942.381	16.51	0.5947	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			986.31410	857.143	16.59	0.3949	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,780.31410	2,014.143	16.59	0.6051	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			954.57430	829.854	16.67	0.3848	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,848.57430	2,086.855	16.67	0.6152	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,281.69530	1,157.470	17.40	0.4173	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,215.69530	2,439.470	17.40	0.5827	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,250.83080	1,129.475	17.47	0.4092	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,284.83080	2,511.475	17.47	0.5908	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,220.77990	1,102.226	17.54	0.4012	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,354.77990	2,584.226	17.54	0.5988	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,775.73780	2,996.542	17.99	0.5886	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,500.01180	1,375.671	17.87	0.4251	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,636.01180	2,851.671	17.87	0.5749	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,469.53130	1,347.790	17.93	0.4182	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,705.53130	2,923.790	17.93	0.5818	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,439.73780	1,320.542	17.99	0.4114	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>390</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.78790		1.81640			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.81230		1.84060			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83500		1.86400			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,564.08000	2,279.116	30.48	0.9994	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			0.08000	0.117	30.48	0.0006	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,464.09130	2,179.143	29.62	0.9993	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			0.09130	0.143	29.62	0.0007	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,364.10460	2,079.177	28.77	0.9991	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			0.10460	0.177	28.77	0.0009	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			939.17520	763.498	17.09	0.5725	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			433.17520	540.498	17.09	0.4275	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			884.83390	714.947	17.20	0.5480	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			478.83390	591.947	17.20	0.4520	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			996.10700	814.607	16.99	0.5971	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			390.10700	491.607	16.99	0.4029	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,492.83170	1,292.488	16.80	0.6575	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			452.83170	542.488	16.80	0.3425	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,432.98620	1,238.058	16.92	0.6395	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			492.98620	588.058	16.92	0.3605	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,554.65340	1,348.943	16.68	0.6755	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			414.65340	498.943	16.68	0.3245	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.13630		0.13810			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13530		0.13730			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13420		0.13640			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13410		0.13710			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13250		0.13480			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13100		0.13260			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65080		1.66860			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.67690		1.69470			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70150		1.72000			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.61120		9.76820			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.73800		9.89650			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.86000		10.02230			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.99480		10.15890			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.50800		10.66760			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.65420		10.81100			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			838.48570	682.056	22.40	0.9915	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			0.28570	0.856	22.40	0.0085	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			828.51120	672.132	22.34	0.9908	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			0.31120	0.932	22.34	0.0092	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			848.46230	691.986	22.47	0.9921	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			0.26230	0.786	22.47	0.0079	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			494.60980	386.297	13.34	0.6341	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			128.10980	178.297	13.34	0.3659	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			487.94350	380.464	13.35	0.6284	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			131.44350	182.464	13.35	0.3716	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			501.33410	392.189	13.33	0.6398	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			124.83410	174.189	13.33	0.3602	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			450.27110	365.997	13.93	0.4958	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			347.97110	425.997	13.93	0.5042	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			445.43190	362.057	13.95	0.4919	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			353.13190	432.057	13.95	0.5081	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			455.15440	369.980	13.91	0.4998	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			342.85440	419.980	13.91	0.5002	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			669.93160	575.869	14.21	0.5743	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			351.03160	421.069	14.21	0.4257	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			664.61970	571.086	14.22	0.5711	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			355.71970	426.286	14.22	0.4289	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			659.34210	566.337	14.23	0.5679	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			360.44210	431.537	14.23	0.4321	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			801.18770	714.556	15.09	0.5697	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			483.58770	556.556	15.09	0.4303	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			796.30030	710.088	15.11	0.5672	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			488.70030	562.088	15.11	0.4328	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			806.10680	719.047	15.08	0.5722	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			478.50680	551.047	15.08	0.4278	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			902.73490	817.054	15.71	0.5636	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			611.73490	682.854	15.71	0.4364	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			898.03330	812.717	15.72	0.5615	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			617.03330	688.517	15.72	0.4385	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			907.45950	821.409	15.70	0.5657	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			606.45950	677.209	15.70	0.4343	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.31410		1.33310			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32170		1.34090			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32790		1.34740			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			731.00000	541.000		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			631.00000	441.000		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			831.00000	641.000		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			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	183.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			91.00000	283.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			109.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	83.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			274.00000	79.000		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			174.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	21.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			374.00000	179.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.27560		1.27850			0.0000	0.00	0	250
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.28190		1.28490			0.0000	0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28740		1.29030			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29330		1.29620			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.29880		1.30160			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.30460		1.30740			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.13900		1.13980			0.0000	0.00	0	60
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14870		1.14950			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15760		1.15840			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16740		1.16810			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17640		1.17710			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18210		1.18270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>642</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>642</b>
R / ¥EN	On	14/12/2018	Foreign Exchange Future			8.07180	0.12383	7.91630			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Call		0.12383	1,473.84290	2,658.797	20.11	0.8753	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12383	510.84290	140.797	20.11	0.1247	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12383	1,403.77370	2,569.845	20.01	0.8668	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12383	540.77370	151.845	20.01	0.1332	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12383	1,545.34490	2,748.485	20.22	0.8833	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12383	482.34490	130.485	20.22	0.1167	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Future			10.20800		10.36190			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.35140		10.50790			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.48950		10.65030			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			992.07030	838.454	23.69	0.9957	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			0.17030	0.454	23.69	0.0043	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			982.08290	828.491	23.63	0.9954	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			0.18290	0.491	23.63	0.0046	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,002.05860	848.419	23.76	0.9960	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			0.15860	0.419	23.76	0.0040	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			418.57150	328.210	14.86	0.5212	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			250.67150	316.810	14.86	0.4788	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			413.29040	323.643	14.87	0.5163	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			255.39040	322.243	14.87	0.4837	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			423.90510	332.828	14.84	0.5261	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			246.00510	311.428	14.84	0.4739	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			831.19250	711.136	14.36	0.6965	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			180.89250	221.636	14.36	0.3035	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			824.19040	704.949	14.37	0.6929	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			183.89040	225.449	14.37	0.3071	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			838.23080	717.680	14.36	0.6999	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			177.93080	218.180	14.36	0.3001	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.64500		2.63540			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
TRY / R	On	18/03/2019	Foreign Exchange Future			2.54040		2.53600			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.45450		2.45080			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>14,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			0.49040	0.422	35.46	0.0098	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			335.09040	325.422	35.46	0.9902	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			0.42430	0.363	35.69	0.0085	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			345.02430	335.363	35.69	0.9915	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			0.56680	0.490	35.22	0.0112	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			325.16680	315.490	35.22	0.9888	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			246.71640	241.786	20.88	0.7368	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			46.95270	46.444	20.77	0.2841	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			230.95270	226.044	20.77	0.7159	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			44.78870	44.268	20.83	0.2735	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			238.78870	233.868	20.83	0.7265	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			42.71640	42.186	20.88	0.2632	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.82610	3.473	24.25	0.0230	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,083.02610	1,078.973	24.25	0.9770	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.66850	3.326	24.25	0.0221	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,092.86850	1,088.826	24.25	0.9779	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.99010	3.626	24.25	0.0239	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,073.19010	1,069.126	24.25	0.9761	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>14,000</b>
<b>Total Futures</b>												<b>4 770 729 772.10</b>	<b>314,860</b>	<b>1,559,817</b>
<b>Total Options</b>												<b>3 578 425.00</b>	<b>25,000</b>	<b>8,316,999</b>
<b>Grand Total:</b>												<b>4,774,308,197.10</b>	<b>339,860</b>	<b>9,876,816</b>