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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/12/2018 Foreign Exchange Future			14.33930		13.97150			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.33930		13.97160			0.0000	1,677,698.10	117	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.34070		13.97430			0.0000	4,442,662,815.80	309,794	394,707
\$ / R On 20/12/2018 Foreign Exchange Future			14.34860		13.98300			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.35040		13.98470			0.0000	0.00	0	160
\$ / R On 31/12/2018 Foreign Exchange Future			14.36820		14.00210			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.37170		14.00560			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.37350		14.00740			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.38070		14.01430			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.39490		14.02830			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.39660		14.03000			0.0000	0.00	0	20
\$ / R On 18/01/2019 Foreign Exchange Future			14.40010		14.03350			0.0000	0.00	0	0
\$ / R On 25/01/2019 Foreign Exchange Future			14.41240		14.04570			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.42110		14.05450			0.0000	0.00	0	55
\$ / R On 31/01/2019 Foreign Exchange Future			14.42290		14.05620			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.44560		14.07890			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.44910		14.08240			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.46680		14.09970			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.47210		14.10490			0.0000	0.00	0	5,025
\$ / R On 04/03/2019 Foreign Exchange Future			14.47910		14.11180			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.48090		14.11350			0.0000	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Future			14.50400		14.13610			0.0000	3,251,724,280.00	224,195	313,569
\$ / R	On	27/03/2019	Foreign Exchange Future			14.52020		14.15170			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.52380		14.15520			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.53100		14.16220			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.53640		14.16740			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.57430		14.20390			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.58150		14.21080			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.63740		14.26470			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.64280		14.26990			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.64460		14.27160			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.66270		14.28920			0.0000	286,186,578.60	19,518	41,666
\$ / R	On	20/06/2019	Foreign Exchange Future			14.67390		14.30000			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.68870		14.31440			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.69430		14.31980			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.69800		14.32340			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.75010		14.37380			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.75200		14.37560			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.77430		14.39730			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.80590		14.42790			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.81150		14.43330			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.81520		14.43690			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.81700		14.43870			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.83770		14.45850			0.0000	2,225,655.00	150	14,244
\$ / R	On	30/09/2019	Foreign Exchange Future			14.86450		14.48380			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.86830		14.48740			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.92380		14.53980			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.97920		14.59220			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.98490		14.59760			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.98880		14.60120			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.00610		14.61790			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.04330		14.65430			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.04740		14.65830			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.10720		14.71690			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.17110		14.77960			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.20000		14.80790			0.0000	3,040,000.00	200	4,166
\$ / R	On	02/04/2020	Foreign Exchange Future			15.23500		14.84220			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.29070		14.89680			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.36080		14.96550			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.38150		14.98570			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.47630		15.07870			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.57530		15.17570			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>7,987,517,027.50</b>	<b>553,974</b>	<b>888,523</b>
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,109.02790	741.633	40.62	0.9908	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			0.52790	0.933	40.62	0.0092	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			13.95610	0.173	33.36	0.0023	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			335.45610	689.473	33.36	0.9977	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,718.58420	1,350.728	49.90	0.9997	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			0.08420	0.028	49.90	0.0003	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			160.95330	480.837	31.11	0.9819	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			49.45330	1.537	31.11	0.0181	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			920.40980	558.509	31.66	0.9448	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			2.00980	7.809	31.66	0.0552	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,474.43050	1,840.701	30.83	1.0000	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,334.30000	2,700.700	26.15	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.00000	0.000	26.15	0.0000	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,265.76770	2,899.323	47.90	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.06770	0.023	47.90	0.0001	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			2.32890	0.249	32.32	0.0018	0.00	0	72,280
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			976.62890	1,340.949	32.32	0.9982	0.00	0	4,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			6.27340	0.738	30.92	0.0050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			780.57340	1,141.438	30.92	0.9950	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			921.04510	566.883	26.98	0.9061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			5.34510	17.583	26.98	0.0939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,594.33640	1,960.700	30.18	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			0.03640	0.000	30.18	0.0000	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			133.92300	31.416	26.07	0.1525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			158.22300	422.116	26.07	0.8475	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			79.78980	15.733	26.92	0.0841	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			254.08980	556.433	26.92	0.9159	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			161.10770	39.062	25.78	0.1829	0.00	0	53,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			135.40770	379.762	25.78	0.8171	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			7.96550	0.964	30.57	0.0064	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			732.26550	1,091.664	30.57	0.9936	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			1,029.42900	670.269	27.62	0.9382	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			3.72900	10.969	27.62	0.0618	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			24.30300	3.541	28.82	0.0218	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			498.60300	844.241	28.82	0.9782	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			872.01940	521.001	26.68	0.8871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			6.31940	21.701	26.68	0.1129	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,344.62920	1,710.706	31.54	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			0.32920	0.006	31.54	0.0001	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,074.30000	2,440.700	27.57	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.00000	0.000	27.57	0.0000	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			878.14830	1,241.130	31.62	0.9970	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			3.84830	0.430	31.62	0.0030	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,224.30000	2,590.700	26.75	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.00000	0.000	26.75	0.0000	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			243.77550	66.665	25.05	0.2818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			88.07550	277.365	25.05	0.7182	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			1,974.30020	2,340.700	28.11	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.00020	0.000	28.11	0.0000	0.00	0	174,530

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,224.93040	1,590.728	32.19	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			0.63040	0.028	32.19	0.0002	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			640.59420	316.113	25.27	0.7467	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			14.89420	56.813	25.27	0.2533	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			650.00610	323.982	25.33	0.7544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			14.30610	54.682	25.33	0.2456	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			493.78510	201.189	24.33	0.6019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			28.08510	101.889	24.33	0.3981	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			761.20550	1,121.521	30.78	0.9945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			6.90550	0.821	30.78	0.0055	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			659.44000	331.921	25.39	0.7619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			13.74000	52.621	25.39	0.2381	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			784.28870	440.749	26.15	0.8448	0.00	0	7,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			8.58870	31.449	26.15	0.1552	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,178.02730	815.794	29.20	0.9625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			2.32730	6.494	29.20	0.0375	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,696.12840	1,331.017	35.86	0.9904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			0.42840	1.717	35.86	0.0096	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			1,954.30030	2,320.700	28.22	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.00030	0.000	28.22	0.0000	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,726.08760	1,360.910	36.24	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			0.38760	1.610	36.24	0.0089	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			74.15690	14.288	27.03	0.0773	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			268.45690	574.988	27.03	0.9227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,874.30090	2,240.700	28.66	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.00090	0.000	28.66	0.0000	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,294.73220	1,660.712	31.81	0.9999	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			0.43220	0.012	31.81	0.0001	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			261.23080	565.695	26.98	0.9194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			76.93080	14.995	26.98	0.0806	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			543.89890	893.444	29.17	0.9828	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			19.59890	2.744	29.17	0.0172	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,506.51820	1,141.959	33.42	0.9849	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			0.81820	2.659	33.42	0.0151	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,526.46360	1,161.833	33.68	0.9856	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			0.76360	2.533	33.68	0.0144	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			398.49350	137.869	23.91	0.4831	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			42.79350	148.569	23.91	0.5169	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,774.30390	2,140.700	29.20	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.00390	0.000	29.20	0.0000	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			329.12770	650.332	27.49	0.9455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			54.82770	9.632	27.49	0.0545	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			1,039.31100	679.803	27.68	0.9406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			3.61100	10.503	27.68	0.0594	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,724.30750	2,090.700	29.47	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			0.00750	0.000	29.47	0.0000	0.00	0	3,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			321.28100	640.827	27.43	0.9430	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			56.98100	10.127	27.43	0.0570	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			2,025.84720	1,659.970	38.85	0.9962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			0.14720	0.670	38.85	0.0038	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,026.10330	1,390.889	32.67	0.9986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			1.80330	0.189	32.67	0.0014	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			415.38240	147.274	23.80	0.5054	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			39.68240	137.974	23.80	0.4946	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			735.91330	397.758	25.86	0.8161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			10.21330	38.458	25.86	0.1839	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			832.93650	484.924	26.45	0.8697	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			7.23650	25.624	26.45	0.1303	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			97.56200	299.877	25.22	0.7436	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			223.26200	59.177	25.22	0.2564	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			441.10120	164.287	23.98	0.5384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			35.40120	124.987	23.98	0.4616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			57.55540	195.292	24.37	0.6031	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			333.25540	104.592	24.37	0.3969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			290.62920	603.045	27.20	0.9321	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			66.32920	12.345	27.20	0.0679	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			411.16490	746.546	28.12	0.9653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			36.86490	5.846	28.12	0.0347	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,935.89550	1,570.204	38.25	0.9950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			0.19550	0.904	38.25	0.0050	0.00	0	1,406
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			79.37580	255.607	24.88	0.6914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			265.07580	74.907	24.88	0.3086	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,486.57690	1,122.093	33.17	0.9841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			0.87690	2.793	33.17	0.0159	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,616.26110	1,251.351	34.83	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			0.56110	2.051	34.83	0.0115	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			665.29030	1,022.096	30.08	0.9909	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			10.99030	1.396	30.08	0.0091	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			82.19110	262.773	24.93	0.7005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			257.89110	72.073	24.93	0.2995	0.00	0	115,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,585.72870	2,219.415	42.60	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			0.02870	0.115	42.60	0.0007	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			2,165.79570	1,799.725	39.79	0.9976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			0.09570	0.425	39.79	0.0024	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,875.93700	1,510.406	37.85	0.9939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			0.23700	1.106	37.85	0.0061	0.00	0	17,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,128.41630	766.852	28.56	0.9564	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			2.71630	7.552	28.56	0.0436	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,636.22430	1,271.260	35.09	0.9890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			0.52430	1.960	35.09	0.0110	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			68.92480	227.846	24.65	0.6536	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			294.62480	87.146	24.65	0.3464	0.00	0	13,650

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,536.43770	1,171.773	33.81	0.9860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			0.73770	2.473	33.81	0.0140	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			1.99940	5.608	29.84	0.0323	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,227.69940	864.908	29.84	0.9677	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			11.34190	43.311	25.68	0.2030	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			707.04190	372.612	25.68	0.7970	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			655.80100	1,012.171	30.01	0.9904	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			11.50100	1.471	30.01	0.0096	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,756.05090	1,390.811	36.62	0.9916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			0.35090	1.511	36.62	0.0084	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			59.68780	201.604	24.42	0.6135	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			325.38780	100.904	24.42	0.3865	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,396.90110	1,032.811	32.01	0.9799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			1.20110	3.511	32.01	0.0201	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			927.29850	1,291.028	31.97	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			2.99850	0.328	31.97	0.0023	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			22.19750	82.369	24.68	0.3392	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			547.89750	241.669	24.68	0.6608	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			3,025.73730	2,659.333	45.54	0.9998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			0.03730	0.033	45.54	0.0002	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			345.02800	669.409	27.60	0.9502	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			50.72800	8.709	27.60	0.0498	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			91.14780	284.788	25.10	0.7268	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			236.84780	64.088	25.10	0.2732	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,825.72060	2,459.357	44.20	0.9997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			0.02060	0.057	44.20	0.0003	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,265.77100	1,899.608	40.46	0.9982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			0.07100	0.308	40.46	0.0018	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			2,135.80480	1,769.768	39.59	0.9973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			0.10480	0.468	39.59	0.0027	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			2,225.77990	1,859.650	40.19	0.9980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			0.07990	0.350	40.19	0.0020	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			1.72220	4.862	30.48	0.0280	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,277.42220	914.162	30.48	0.9720	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			8.89000	32.750	26.09	0.1607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			774.59000	432.050	26.09	0.8393	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			1.48750	4.234	31.12	0.0243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,327.18750	963.534	31.12	0.9757	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			5.17060	16.852	27.04	0.0905	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			930.87060	576.152	27.04	0.9095	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			0.24480	1.144	37.78	0.0063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,865.94480	1,500.444	37.78	0.9937	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			187.70090	465.803	26.35	0.8739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			113.40090	25.103	26.35	0.1261	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			21.33680	79.439	24.74	0.3299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			557.03680	248.739	24.74	0.6701	0.00	0	3,388

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	14.39	Call			34.07070	120.875	24.03	0.4507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			449.77070	170.175	24.03	0.5493	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			881.81010	530.111	26.74	0.8911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			6.11010	20.811	26.74	0.1089	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			458.48680	176.170	24.09	0.5600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			32.78680	116.870	24.09	0.4400	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			47.87550	165.287	24.08	0.5499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			373.57550	124.587	24.08	0.4501	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,525.73380	2,159.438	42.20	0.9992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			0.03380	0.138	42.20	0.0008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			852.46130	502.887	26.57	0.8787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			6.76130	23.587	26.57	0.1213	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,626.24240	1,261.305	34.96	0.9887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			0.54240	2.005	34.96	0.0113	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			2.89160	8.032	28.30	0.0463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,108.59160	747.332	28.30	0.9537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			2.80240	7.787	28.43	0.0449	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,118.50240	757.087	28.43	0.9551	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			2.98400	8.285	28.17	0.0477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,098.68400	737.585	28.17	0.9523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,016.19830	1,380.900	32.60	0.9986	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1.89830	0.200	32.60	0.0014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,975.87220	1,610.091	38.52	0.9956	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			0.17220	0.791	38.52	0.0044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			0.13050	0.001	30.83	0.0000	0.00	0	26,400
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			241.34020	490.933	20.05	0.8349	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			158.34020	42.334	20.05	0.1651	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			200.49250	428.694	20.34	0.7852	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			197.49250	60.094	20.34	0.2148	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,322.84550	969.508	25.71	0.9316	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			5.84550	18.108	25.71	0.0684	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			18.41270	52.769	23.92	0.1755	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			935.41270	604.168	23.92	0.8245	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			92.60580	228.636	21.51	0.5450	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			409.60580	180.036	21.51	0.4550	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			716.63640	417.766	22.96	0.6969	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			41.33640	108.166	22.96	0.3031	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			699.01790	1,056.308	22.92	0.9732	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			14.31790	5.908	22.92	0.0268	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			277.83700	538.795	19.88	0.8521	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			143.13700	38.395	19.88	0.1479	959,865.00	25,000	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Call			0.00000	354.043	20.81	0.6934	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Put			0.00000	103.644	20.81	0.3066	2,591,087.50	25,000	25,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			11.18250	4.791	24.00	0.0213	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			795.88250	1,155.191	24.00	0.9787	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			797.81450	486.871	23.32	0.7448	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	14.75	Call		32.51450	87.271	23.32	0.2552	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		152.92360	58.421	18.13	0.1712	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		355.02360	626.621	18.13	0.8288	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,015.57470	1,374.893	21.34	0.9762	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		13.47470	6.693	21.34	0.0238	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		384.90540	192.437	19.00	0.4012	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		167.00540	340.637	19.00	0.5988	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		157.85980	324.310	19.06	0.5806	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		405.75980	206.110	19.06	0.4194	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,579.01420	3,213.023	31.06	0.9962	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		1.11420	1.223	31.06	0.0038	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,928.84480	2,563.710	27.14	0.9936	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		0.94480	1.910	27.14	0.0064	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		38.02430	92.262	21.36	0.2230	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		995.92430	684.062	21.36	0.7770	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		12.17450	5.706	21.22	0.0199	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call		1,117.77450	1,477.406	21.22	0.9801	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call		523.37420	835.600	17.88	0.8992	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put		85.97420	32.100	17.88	0.1008	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put		221.75800	97.630	18.08	0.2423	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call		299.15800	541.130	18.08	0.7577	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put		486.71930	266.293	18.92	0.4769	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call		144.11930	289.793	18.92	0.5231	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put		116.08210	45.714	17.30	0.1298	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call		490.38210	786.414	17.30	0.8702	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put		731.30780	463.524	19.36	0.6252	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call		95.60780	194.224	19.36	0.3748	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put		338.71050	171.785	17.99	0.3475	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call		233.01050	432.485	17.99	0.6525	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put		409.31810	228.628	17.91	0.3886	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call		247.61810	433.528	17.91	0.6114	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call		395.87590	644.774	17.28	0.7658	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put		227.57590	109.874	17.28	0.2342	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put		296.39880	153.557	17.55	0.2972	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call		324.69880	548.457	17.55	0.7028	0.00	0	174
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		617.53420	384.312	18.60	0.5271	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		167.53420	300.912	18.60	0.4729	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		10.35340	4.416	18.25	0.0143	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,383.85340	1,744.516	18.25	0.9857	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		338.72170	192.588	17.63	0.3183	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		364.42170	584.988	17.63	0.6817	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		32.78410	10.399	15.67	0.0310	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,137.28410	1,481.499	15.67	0.9690	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		963.46270	694.589	19.52	0.6527	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		137.96270	235.689	19.52	0.3473	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		299.12740	481.156	18.00	0.5837	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		492.92740	308.256	18.00	0.4163	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,178.45690	888.234	20.18	0.7225	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		104.65690	181.134	20.18	0.2775	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		317.07770	507.642	17.92	0.6042	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		69.69910	122.473	21.01	0.1993	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		20.23690	9.031	16.62	0.0258	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,286.43690	1,641.931	16.62	0.9742	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		460.87770	284.742	17.92	0.3958	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,095.24040	1,436.628	15.86	0.9613	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		39.04040	13.728	15.86	0.0387	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		580.57800	374.327	18.24	0.4690	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		256.77800	417.227	18.24	0.5310	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,483.49910	1,169.573	21.01	0.8007	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,165.81600	888.880	19.88	0.6865	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		144.71600	234.480	19.88	0.3135	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		593.09540	398.778	18.15	0.4493	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call		325.49540	497.878	18.15	0.5507	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		438.47350	286.109	17.50	0.3497	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		468.17350	682.909	17.50	0.6503	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,178.33880	1,510.108	16.31	0.9255	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		73.43880	38.008	16.31	0.0745	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,324.56130	1,044.079	20.05	0.7002	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		159.46130	246.179	20.05	0.2998	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		732.92710	521.169	18.36	0.4982	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		317.82710	473.269	18.36	0.5018	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		49.52490	29.734	16.86	0.0588	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,324.42490	1,671.834	16.86	0.9412	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		426.68120	623.926	17.77	0.6063	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		521.78120	351.826	17.77	0.3937	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,639.95370	1,337.936	20.85	0.7702	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		114.85370	180.036	20.85	0.2298	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		407.61200	597.921	17.85	0.5897	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		552.71200	375.821	17.85	0.4103	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		616.38270	428.289	17.95	0.4383	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		388.18270	567.389	17.95	0.5617	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		651.57400	457.319	18.05	0.4539	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		375.07400	548.219	18.05	0.5461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		247.09540	360.537	19.34	0.3775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,150.99540	896.537	19.34	0.6225	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,888.14780	2,548.790	23.07	0.8951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		54.24780	82.790	23.07	0.1049	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		827.32310	1,104.254	16.74	0.7960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		241.22310	150.254	16.74	0.2040	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,189.87500	1,512.645	16.30	0.9020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		103.77500	58.645	16.30	0.0980	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		725.27320	980.696	16.90	0.7513	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			309.17320	196.696	16.90	0.2487	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,535.51570	1,248.853	20.31	0.7185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			171.61570	252.853	20.31	0.2815	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,110.97170	1,426.189	16.39	0.8843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			124.87170	72.189	16.39	0.1157	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,207.73820	2,861.240	23.65	0.9158	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			43.83820	65.240	23.65	0.0842	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			796.26810	1,067.033	16.79	0.7833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			260.16810	163.033	16.79	0.2167	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			339.45500	487.612	18.51	0.4775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			853.35500	633.612	18.51	0.5225	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,254.09160	1,933.138	21.88	0.8347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			90.19160	137.138	21.88	0.1653	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			976.27320	1,276.270	16.55	0.8478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			170.17320	102.270	16.55	0.1522	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,552.86790	1,265.017	20.36	0.7221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			168.96790	249.017	20.36	0.2779	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			859.24790	1,142.187	16.70	0.8085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			223.14790	138.187	16.70	0.1915	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,111.15740	860.788	19.23	0.6106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			257.25740	374.788	19.23	0.3894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			490.59600	689.934	17.67	0.6092	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			554.49600	385.934	17.67	0.3908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			235.46320	344.160	19.47	0.3636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,199.36320	940.160	19.47	0.6364	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			399.99180	569.049	18.11	0.5345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			713.89180	515.049	18.11	0.4655	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			297.72450	430.897	18.85	0.4345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			971.62450	736.897	18.85	0.5655	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,825.16960	1,522.927	21.01	0.7731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			131.26960	196.927	21.01	0.2269	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			926.57310	1,220.130	16.61	0.8322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			190.47310	116.130	16.61	0.1678	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			409.94930	582.530	18.05	0.5433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			693.84930	498.530	18.05	0.4567	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,960.18630	1,651.888	21.32	0.7945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			116.28630	175.888	21.32	0.2055	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,297.83130	1,029.643	19.72	0.6629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			213.93130	313.643	19.72	0.3371	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			653.96570	893.198	17.06	0.7144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			367.86570	239.198	17.06	0.2856	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,119.08900	867.893	19.25	0.6130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			255.18900	371.893	19.25	0.3870	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,449.46000	1,169.003	20.10	0.6997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			185.56000	273.003	20.10	0.3003	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			964.07270	730.246	18.83	0.5629	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			300.17270	434.247	18.83	0.4371	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,398.54900	1,745.311	16.91	0.9292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			62.44900	41.311	16.91	0.0708	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			784.08920	1,052.347	16.81	0.7781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			267.98920	168.347	16.81	0.2219	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			720.62540	520.615	18.12	0.4684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			396.72540	564.615	18.12	0.5316	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			158.42270	234.282	20.53	0.2638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,622.32270	1,330.282	20.53	0.7362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			43.03270	63.867	23.70	0.0825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,236.93270	2,889.867	23.70	0.9175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,520.32890	5,158.176	26.89	0.9825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			6.42890	12.176	26.89	0.0175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			584.93940	410.179	17.76	0.4059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			471.03940	664.179	17.76	0.5941	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			196.06850	288.113	19.95	0.3142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,389.96850	1,114.113	19.95	0.6858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			199.19230	292.590	19.91	0.3183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,373.09230	1,098.590	19.91	0.6817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,322.78900	1,052.457	19.78	0.6693	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			208.88900	306.457	19.78	0.3307	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			197.62360	290.341	19.93	0.3162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,381.52360	1,106.341	19.93	0.6838	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,350.67400	2,713.596	19.37	0.9824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			14.57400	9.596	19.37	0.0176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,097.25020	2,458.148	18.73	0.9744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			21.15020	14.148	18.73	0.0256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,645.54600	3,010.106	20.12	0.9886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			9.44600	6.106	20.12	0.0114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,807.45130	4,174.993	23.11	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			1.35130	0.993	23.11	0.0019	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			555.35650	772.077	17.41	0.6546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			469.25650	318.077	17.41	0.3454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			734.17370	531.838	18.16	0.4742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			390.27370	555.838	18.16	0.5258	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,433.30530	1,783.036	17.01	0.9328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			57.20530	39.037	17.01	0.0672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			205.93460	126.820	16.66	0.1795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			892.03460	1,180.820	16.66	0.8205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,087.46770	839.607	19.17	0.6033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			263.56770	383.607	19.17	0.3967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,281.26800	1,014.528	19.68	0.6586	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			217.36800	318.528	19.68	0.3414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,409.46820	2,772.767	19.52	0.9838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			13.36820	8.767	19.52	0.0162	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,492.33610	1,208.725	20.21	0.7092	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			178.43610	262.725	20.21	0.2908	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			616.12330	435.225	17.84	0.4210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			452.22330	639.225	17.84	0.5790	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			708.30350	959.789	16.92	0.7430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			322.20350	205.789	16.92	0.2570	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,703.91540	2,059.775	17.73	0.9546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			37.81540	25.775	17.73	0.0454	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			648.71900	886.825	17.07	0.7115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			372.61900	242.825	17.07	0.2885	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			885.40830	1,173.039	16.66	0.8181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			209.30830	129.039	16.66	0.1819	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			628.06660	861.668	17.14	0.6996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			391.96660	257.668	17.14	0.3004	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,256.53120	992.004	19.61	0.6521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			222.63120	326.004	19.61	0.3479	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,570.26790	1,281.242	20.40	0.7257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			166.36790	245.242	20.40	0.2743	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			403.28450	573.512	18.09	0.5375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			707.18450	509.512	18.09	0.4625	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,230.35040	1,558.704	16.42	0.9081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			94.25040	54.704	16.42	0.0919	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,666.10430	2,021.306	17.63	0.9520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			40.00430	27.307	17.63	0.0480	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			578.77440	801.110	17.32	0.6697	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			442.67440	297.110	17.32	0.3303	0.00	0	22,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			459.66190	649.111	17.81	0.5850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			603.56190	425.111	17.81	0.4150	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,994.28440	2,652.406	23.26	0.9025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			50.38440	76.406	23.26	0.0975	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,500.94730	1,216.719	20.23	0.7111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			177.04730	260.719	20.23	0.2889	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,003.96080	2,661.853	23.28	0.9032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			50.06080	75.853	23.28	0.0968	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,313.23810	1,651.562	16.67	0.9193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			77.13810	47.562	16.67	0.0807	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,878.94010	1,574.293	21.14	0.7818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			125.04010	188.293	21.14	0.2182	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,402.71260	3,053.057	24.04	0.9258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			38.81260	57.057	24.04	0.0742	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			374.58870	534.748	18.26	0.5113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			768.48870	560.748	18.26	0.4887	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,674.70550	1,379.847	20.65	0.7464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			150.80550	223.847	20.65	0.2536	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,535.42370	2,205.058	22.41	0.8652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			71.52370	109.058	22.41	0.1348	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			295.29680	427.572	18.87	0.4319	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			979.19680	743.572	18.87	0.5681	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,097.04380	1,782.445	21.58	0.8144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			103.14380	156.445	21.58	0.1856	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,296.46140	1,632.915	16.62	0.9171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			80.36140	48.915	16.62	0.0829	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			434.12190	615.057	17.93	0.5641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			648.02190	461.057	17.93	0.4359	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,978.33320	1,669.155	21.35	0.7972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			114.43320	173.155	21.35	0.2028	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,134.34930	1,451.902	16.36	0.8898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			118.24930	67.902	16.36	0.1102	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			365.47970	522.580	18.32	0.5027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			789.37970	578.580	18.32	0.4973	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			954.78330	1,252.056	16.58	0.8412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			178.68330	108.056	16.58	0.1588	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,034.93840	1,341.947	16.48	0.8647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			148.83840	87.947	16.48	0.1353	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			383.92230	547.180	18.19	0.5200	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			747.82230	543.180	18.19	0.4800	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			736.76160	994.787	16.88	0.7567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			300.66160	190.787	16.88	0.2433	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			292.88950	424.275	18.89	0.4293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			986.78950	750.275	18.89	0.5707	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,807.32170	1,505.903	20.97	0.7701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			133.42170	199.903	20.97	0.2299	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			315.29650	454.878	18.70	0.4530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			919.19650	690.878	18.70	0.5470	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			290.50520	421.001	18.91	0.4267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			994.40520	757.001	18.91	0.5733	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,328.62880	2,004.953	22.02	0.8435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			84.72880	128.953	22.02	0.1565	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,936.28340	2,595.817	23.15	0.8986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			52.38340	79.817	23.15	0.1014	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,013.63990	2,671.306	23.29	0.9038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			49.73990	75.306	23.29	0.0962	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			748.38560	1,008.998	16.86	0.7621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			292.28560	184.998	16.86	0.2379	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			559.97550	777.817	17.39	0.6576	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			463.87550	313.817	17.39	0.3424	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,893.09210	3,538.183	25.09	0.9447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			29.19210	42.183	25.09	0.0553	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			686.15840	932.339	16.96	0.7318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			340.05840	218.340	16.96	0.2682	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			231.71850	338.869	19.51	0.3591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,215.61850	954.869	19.51	0.6409	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			219.10650	321.001	19.66	0.3436	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,273.00650	1,007.001	19.66	0.6564	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,139.69600	2,794.579	23.52	0.9118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			45.79600	68.579	23.52	0.0882	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,878.54650	2,539.399	23.05	0.8944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			54.64650	83.399	23.05	0.1056	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			229.86900	336.254	19.53	0.3568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,223.76900	962.254	19.53	0.6432	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,287.60480	3,929.728	25.94	0.9557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			23.70480	33.728	25.94	0.0443	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,516.52280	2,186.720	22.38	0.8634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			72.62280	110.720	22.38	0.1366	0.00	0	10,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			413.95550	579.929	18.19	0.5253	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			762.25550	559.729	18.19	0.4747	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			670.07160	905.600	17.11	0.7030	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			398.37160	265.400	17.11	0.2970	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			29.99300	19.924	18.06	0.0343	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,971.69300	2,330.124	18.06	0.9657	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			610.63020	833.164	17.32	0.6686	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			458.93020	312.963	17.32	0.3314	0.00	0	65,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,484.22290	1,206.072	20.10	0.6901	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			209.42290	299.872	20.10	0.3099	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			529.64370	730.397	17.69	0.6109	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			574.44370	406.597	17.69	0.3891	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,794.70430	1,498.630	20.84	0.7508	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			159.90430	232.430	20.84	0.2492	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			106.88200	63.963	16.40	0.1000	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,262.08200	1,587.763	16.40	0.9000	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			884.45320	666.043	18.55	0.5192	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			369.65320	519.843	18.55	0.4808	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			509.85460	704.750	17.77	0.5966	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			604.65460	430.950	17.77	0.4034	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			120.91970	73.614	16.40	0.1105	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,233.11970	1,554.615	16.40	0.8895	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			677.98570	493.880	17.94	0.4293	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			495.38570	680.280	17.94	0.5707	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			357.74470	237.389	16.95	0.2669	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			765.14470	1,013.789	16.95	0.7331	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,190.72160	948.605	19.10	0.5833	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			354.62160	482.905	19.10	0.4167	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,043.58860	818.102	18.68	0.5372	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			414.38860	559.602	18.68	0.4628	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			610.86180	810.087	17.65	0.6043	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			139.36350	91.874	16.43	0.1199	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			620.44580	454.058	17.56	0.3831	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,952.68190	1,660.152	20.79	0.7372	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			203.48190	281.652	20.79	0.2628	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	30/04/2019	Foreign Exchange Option	12.92	Put			122.31350	82.137	16.49	0.1091	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,413.11350	1,743.637	16.49	0.8909	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,350.16350	1,673.374	16.43	0.8801	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			650.06180	478.587	17.65	0.3957	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,654.50660	1,375.724	20.12	0.6853	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			255.30660	347.224	20.12	0.3147	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			280.22100	189.194	16.63	0.2106	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,001.02100	1,280.694	16.63	0.7894	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			631.24580	835.558	17.56	0.6169	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,818.07440	1,539.838	20.21	0.6833	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			292.77440	387.238	20.21	0.3167	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			724.38880	931.630	17.51	0.6227	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			659.68880	494.230	17.51	0.3773	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,196.95170	965.464	18.85	0.5515	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			451.65170	592.864	18.85	0.4485	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,124.00640	1,832.860	20.83	0.7311	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			238.70640	320.260	20.83	0.2689	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			703.37180	906.244	17.59	0.6112	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			688.67180	518.844	17.59	0.3888	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			205.85610	140.009	16.38	0.1548	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,330.55610	1,637.409	16.38	0.8452	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,434.26730	1,753.595	16.38	0.8667	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			169.56730	116.195	16.38	0.1333	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			50.19420	30.499	16.33	0.0432	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,180.09420	2,533.299	16.33	0.9568	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			852.83080	660.647	17.99	0.4458	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			614.43080	795.247	17.99	0.5542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,074.70030	2,424.372	16.17	0.9446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			65.50030	41.672	16.17	0.0554	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			909.44720	712.850	18.11	0.4568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			618.64720	795.550	18.11	0.5432	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,668.41010	2,001.117	16.27	0.8964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			776.37210	597.072	17.77	0.4120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			782.49820	602.355	17.79	0.4142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			699.46750	894.508	17.76	0.5902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			770.26750	591.808	17.76	0.4098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			601.64860	774.565	18.19	0.5327	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			942.44860	741.865	18.19	0.4673	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			695.57210	889.772	17.77	0.5880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			121.11500	149.175	23.48	0.1301	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,275.16950	1,040.126	18.95	0.5594	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			464.36950	602.826	18.95	0.4406	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			807.22100	623.723	17.85	0.4228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			676.42100	866.423	17.85	0.5772	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			691.69820	885.055	17.79	0.5858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			288.46830	378.969	20.48	0.3002	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,471.54560	1,788.563	16.33	0.8623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			182.34560	125.863	16.33	0.1377	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			913.78610	1,151.098	17.00	0.6959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			504.58610	368.398	17.00	0.3041	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,791.91500	3,446.475	23.48	0.8699	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			353.08750	459.145	19.82	0.3534	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			555.36960	409.806	17.15	0.3261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			864.56960	1,092.506	17.15	0.6739	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,931.99600	1,651.706	20.34	0.6893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			301.19600	394.406	20.34	0.3107	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,999.26830	1,716.269	20.48	0.6998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			480.14030	349.633	16.95	0.2934	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,626.89860	1,363.243	19.70	0.6359	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			366.09860	475.943	19.70	0.3641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,298.40500	1,595.315	16.41	0.8237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			249.20500	172.615	16.41	0.1763	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,683.88750	1,416.445	19.82	0.6466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			541.34830	699.854	18.50	0.4941	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,486.58970	1,805.192	16.33	0.8653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			177.38970	122.492	16.33	0.1347	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			216.84890	149.475	16.36	0.1577	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,376.04890	1,682.175	16.36	0.8423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			939.34030	1,182.333	16.95	0.7066	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			129.21010	88.417	16.27	0.1036	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,832.26870	1,556.255	20.13	0.6729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			321.46870	418.955	20.13	0.3271	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,606.68960	3,978.597	19.09	0.9915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.48960	5.896	19.09	0.0085	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,072.14830	857.154	18.50	0.5059	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,084.06100	2,759.665	22.14	0.8203	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			164.06100	213.565	22.14	0.1797	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,008.05900	801.240	18.31	0.4829	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			588.05900	755.140	18.31	0.5171	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,969.38760	1,691.004	20.33	0.6830	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			323.78760	419.704	20.33	0.3170	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			805.01180	1,013.786	17.46	0.6280	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			690.61180	525.086	17.46	0.3720	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,275.42370	1,983.697	20.88	0.7271	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			269.82370	352.397	20.88	0.2729	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			194.00300	133.992	16.24	0.1409	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,508.40300	1,822.692	16.24	0.8591	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,337.69470	1,100.477	19.02	0.5630	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			482.09470	619.177	19.02	0.4370	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			783.85400	988.508	17.54	0.6173	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			719.45400	549.808	17.54	0.3827	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			248.85720	174.069	16.32	0.1716	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	01/07/2019	Foreign Exchange Option	13.19	Call		1,378.65720	1,678.369	16.32	0.8284	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,379.77590	2,084.363	21.01	0.7365	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		263.17590	342.363	21.01	0.2635	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,211.23090	1,490.899	16.56	0.7814	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		337.83090	242.899	16.56	0.2186	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,127.12300	1,848.917	20.45	0.6807	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		360.92300	459.017	20.45	0.3193	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		895.72470	1,106.335	17.39	0.6342	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		721.92470	556.235	17.39	0.3658	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,433.13270	2,141.578	20.95	0.7211	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		750.61840	581.055	17.47	0.3756	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		306.93270	391.678	20.95	0.2789	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		220.34670	151.169	16.02	0.1467	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,594.14670	1,901.269	16.02	0.8533	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,485.77370	1,243.656	19.18	0.5711	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		519.57370	653.756	19.18	0.4289	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		874.41840	1,081.155	17.47	0.6244	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		292.68890	208.760	16.32	0.1859	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,428.28890	1,720.760	16.32	0.8141	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		898.65960	713.242	17.81	0.4166	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		815.95960	1,007.542	17.81	0.5834	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,304.98590	2,021.536	20.67	0.6958	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		352.28590	445.836	20.67	0.3042	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,290.67200	2,010.998	20.58	0.6821	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		388.57200	486.898	20.58	0.3179	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		974.73190	1,187.979	17.34	0.6396	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		746.83190	582.079	17.34	0.3604	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,605.94480	2,312.758	21.05	0.7205	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		333.84480	418.658	21.05	0.2795	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		243.51880	165.381	15.85	0.1506	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,671.41880	1,971.281	15.85	0.8494	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,637.63410	1,390.038	19.35	0.5811	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		545.53410	675.938	19.35	0.4189	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		953.31590	1,162.835	17.42	0.6303	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		775.41590	606.935	17.42	0.3697	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		335.12090	244.748	16.35	0.1986	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,478.42090	1,766.248	16.35	0.8014	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,035.83550	838.918	18.07	0.4439	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		802.73550	984.118	18.07	0.5561	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,730.62030	4,392.467	24.67	0.8573	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		169.32030	209.467	24.67	0.1427	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,075.84640	877.029	18.12	0.4485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,666.47830	1,419.895	19.33	0.5763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		574.97830	707.595	19.33	0.4237	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		572.65780	704.736	19.34	0.4223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		634.92230	490.392	17.01	0.3160	0.00	0	800

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	17.23	Put			3,068.95320	2,761.922	21.62	0.7564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			297.45320	369.622	21.62	0.2436	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,721.12830	4,099.260	17.32	0.9861	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			12.62830	11.560	17.32	0.0139	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,640.21790	3,308.860	22.42	0.8004	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,086.47290	2,410.896	14.63	0.9195	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			127.97290	73.196	14.63	0.0805	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,917.52750	1,655.590	19.80	0.6184	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			506.02750	623.290	19.80	0.3816	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,123.42230	1,358.092	17.01	0.6840	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			403.57800	301.821	16.51	0.2262	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,405.85430	1,682.630	16.52	0.7722	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			407.35430	304.930	16.52	0.2278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,418.31850	1,696.432	16.50	0.7755	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			399.81850	298.732	16.50	0.2245	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			223.44510	264.195	23.24	0.1773	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,540.89710	1,827.532	16.20	0.8074	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			332.39710	239.832	16.20	0.1926	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,044.49750	1,262.826	17.20	0.6536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			725.99750	565.126	17.20	0.3464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,412.07800	1,689.521	16.51	0.7738	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			205.41770	241.078	23.95	0.1610	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,152.70830	1,393.524	16.95	0.6946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			604.20830	465.824	16.95	0.3054	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,017.34200	4,690.860	25.13	0.8620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			155.84200	208.560	25.13	0.1380	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,054.94510	3,716.495	23.24	0.8227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			207.16990	243.329	23.88	0.1626	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,067.10000	1,289.409	17.13	0.6626	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			698.60000	541.709	17.13	0.3374	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			616.22690	758.173	19.08	0.4478	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,537.72690	1,300.473	19.08	0.5522	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,416.91770	4,073.378	23.95	0.8390	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			262.77940	318.277	22.13	0.2131	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			963.09790	1,167.668	17.50	0.6193	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			834.59790	659.968	17.50	0.3807	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,226.01260	3,885.045	23.58	0.8307	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			214.51260	252.745	23.58	0.1693	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,378.66990	4,035.629	23.88	0.8374	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,674.15780	1,427.036	19.34	0.5777	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,715.22400	3,382.469	22.57	0.8048	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			243.72400	290.169	22.57	0.1952	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,013.69480	1,226.900	17.31	0.6409	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			765.19480	599.200	17.31	0.3591	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,444.27940	3,120.577	22.13	0.7869	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			248.71790	296.560	22.42	0.1996	0.00	0	2,700

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	Call			814.34640	994.729	18.12	0.5515	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,053.39680	1,269.314	17.28	0.6452	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			769.59680	604.814	17.28	0.3548	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,767.82830	2,472.757	21.12	0.7188	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			361.62830	447.257	21.12	0.2812	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,031.80430	1,244.166	17.36	0.6364	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			798.00430	629.666	17.36	0.3636	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			263.18260	176.563	15.63	0.1526	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,746.98260	2,041.063	15.63	0.8474	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,771.46700	1,520.160	19.47	0.5864	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			575.26700	704.660	19.47	0.4136	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			418.54200	517.527	20.63	0.3188	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,434.74200	2,153.027	20.63	0.6812	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			372.83570	276.296	16.37	0.2077	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,530.23570	1,814.596	16.37	0.7923	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,131.33970	1,350.239	17.25	0.6505	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			791.53970	626.439	17.25	0.3495	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			415.45250	313.746	16.45	0.2188	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,565.25250	1,847.546	16.45	0.7812	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,820.18080	2,112.408	15.50	0.8453	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			280.38080	188.608	15.50	0.1547	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,928.30100	1,671.929	19.65	0.5944	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			598.10100	725.729	19.65	0.4056	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,938.29850	2,640.234	21.23	0.7179	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			388.09850	474.034	21.23	0.2821	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,109.55600	1,325.077	17.33	0.6422	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			819.75600	651.277	17.33	0.3578	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,603.87500	2,318.346	20.75	0.6831	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			443.67500	542.146	20.75	0.3169	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,746.50990	2,458.205	20.84	0.6832	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			468.70990	567.405	20.84	0.3168	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,201.99530	1,424.949	17.24	0.6552	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			809.79530	645.749	17.24	0.3448	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,081.77070	2,781.352	21.30	0.7159	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			837.85690	669.087	17.29	0.3526	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			413.97070	500.552	21.30	0.2841	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			293.20710	196.752	15.33	0.1553	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,885.40710	2,175.952	15.33	0.8447	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,059.76640	1,799.474	19.77	0.5991	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			621.96640	748.674	19.77	0.4009	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,180.05690	1,398.287	17.29	0.6474	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			455.68540	344.544	16.39	0.2260	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,613.28540	1,889.444	16.39	0.7740	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,199.68780	997.644	18.16	0.4422	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			960.88780	1,146.444	18.16	0.5578	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,583.08790	5,253.340	24.65	0.8501	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	20.00	Call			200.98790	259.440	24.65	0.1499	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,768.82740	3,144.773	13.25	0.9654	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			40.92740	28.673	13.25	0.0346	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,509.65950	1,778.347	16.73	0.7400	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			551.75950	432.247	16.73	0.2600	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			697.15930	837.055	19.48	0.4316	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,899.25930	1,650.955	19.48	0.5684	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			701.85780	842.638	19.45	0.4340	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,883.95780	1,636.538	19.45	0.5660	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,184.47180	2,882.958	21.42	0.7175	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			422.37180	509.058	21.42	0.2825	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			699.50080	839.844	19.46	0.4328	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,891.60080	1,643.744	19.46	0.5672	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,896.09030	2,612.055	21.08	0.6805	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			500.39030	605.355	21.08	0.3195	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,282.76610	1,515.858	17.37	0.6599	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			828.46610	672.558	17.37	0.3401	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,231.91380	2,936.023	21.53	0.7112	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			856.42780	696.244	17.42	0.3476	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			446.21380	539.323	21.53	0.2888	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			307.37840	217.889	15.52	0.1600	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,961.67840	2,261.189	15.52	0.8400	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,205.95670	1,950.073	20.06	0.6022	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			650.25670	783.373	20.06	0.3978	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,260.72780	1,489.544	17.42	0.6524	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			494.73630	383.381	16.56	0.2341	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,663.03630	1,940.781	16.56	0.7659	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			531.30820	422.612	16.75	0.2415	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,708.20820	1,989.812	16.75	0.7585	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			568.08550	464.021	16.95	0.2482	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,757.68550	2,045.121	16.95	0.7518	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			0.00000	1,841.549	17.58	0.6953	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			0.00000	651.549	17.58	0.3047	651,549.00	1,000	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			0.00000	3,191.452	22.05	0.6902	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			0.00000	661.452	22.05	0.3098	1,322,904.00	2,000	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			958.30810	1,153.565	19.67	0.4938	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,780.40810	1,583.565	19.67	0.5062	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			963.95530	1,160.079	19.64	0.4960	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,766.05530	1,570.079	19.64	0.5040	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			0.00000	3,365.983	15.04	0.9365	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			0.00000	75.983	15.04	0.0635	151,965.40	2,000	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			961.12320	1,156.816	19.65	0.4949	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,773.22320	1,576.816	19.65	0.5051	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			604.74470	497.236	17.00	0.2529	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,806.94470	2,092.235	17.00	0.7471	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,845.16990	2,125.449	16.98	0.7431	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			638.36990	524.749	16.98	0.2569	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			675.00070	553.364	16.94	0.2597	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,900.50070	2,174.164	16.94	0.7403	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,302.22980	1,501.540	18.73	0.5684	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,496.52980	1,300.041	18.73	0.4316	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,309.31010	1,509.161	18.70	0.5706	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,483.61010	1,287.661	18.70	0.4294	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,305.76790	1,505.345	18.72	0.5695	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,490.06790	1,293.845	18.72	0.4305	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,631.26240	1,433.720	18.95	0.4406	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,339.96240	1,540.020	18.95	0.5594	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,449.57460	1,655.321	18.90	0.5718	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,633.87460	1,440.021	18.90	0.4282	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,456.62830	1,662.836	18.88	0.5738	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,620.92830	1,427.536	18.88	0.4262	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,453.09220	1,659.073	18.89	0.5728	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,627.39220	1,433.773	18.89	0.4272	0.00	0	0
<b>Total \$ / R Option</b>												<b>5,677,370.90</b>	<b>55,000</b>	<b>8,081,599</b>
<b>Total \$ / R</b>												<b>7,993,194,398.40</b>	<b>608,974</b>	<b>8,970,122</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.34070		13.97430			0.0000	286,814.00	20	444
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.50400		14.13610			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.66270		14.28920			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.83770		14.45850			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.00610		14.61790			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.20000		14.80790			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>286,814.00</b>	<b>20</b>	<b>454</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			169,612.84050	133,101.684	35.86	0.9904	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			42.84050	171.685	35.86	0.0096	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			199.93620	560.763	29.84	0.0323	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			122,769.93620	86,490.763	29.84	0.9677	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			194.01380	544.811	29.97	0.0314	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			123,764.01380	87,474.811	29.97	0.9686	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			206.06150	577.268	29.71	0.0333	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			121,776.06150	85,507.268	29.71	0.9667	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			56,931.01140	78,939.571	17.35	0.6636	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			45,321.01140	30,539.571	17.35	0.3364	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			56,462.66440	78,358.972	17.37	0.6606	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			45,852.66440	30,958.971	17.37	0.3394	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			55,997.54800	77,781.691	17.39	0.6576	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			46,387.54800	31,381.691	17.39	0.3424	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			69,946.74590	89,450.789	17.76	0.5902	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			77,026.74590	59,180.789	17.76	0.4098	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			69,557.20620	88,977.158	17.77	0.5880	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	14.37	Put			77,637.20620	59,707.158	17.77	0.4120	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			69,169.82390	88,505.459	17.79	0.5858	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			78,249.82390	60,235.459	17.79	0.4142	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			82,494.65430	100,701.881	18.07	0.5566	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			105,644.65430	85,931.881	18.07	0.4434	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			82,139.67540	100,290.765	18.09	0.5549	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			106,289.67540	86,520.765	18.09	0.4451	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			81,786.33870	99,880.943	18.10	0.5532	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			106,936.33870	87,110.943	18.10	0.4468	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			131,463.32100	155,589.701	17.09	0.6836	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			72,673.32100	57,979.701	17.09	0.3164	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			132,416.25320	156,729.186	17.07	0.6867	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			71,626.25320	57,119.186	17.07	0.3133	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			131,938.58460	156,158.814	17.08	0.6851	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			72,148.58460	57,548.814	17.08	0.3149	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			128,078.29480	152,046.748	18.50	0.6082	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			114,288.29480	99,046.748	18.50	0.3918	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			127,699.63650	151,601.766	18.51	0.6069	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			114,909.63650	99,601.766	18.51	0.3931	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			127,323.04490	151,158.231	18.52	0.6056	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			115,533.04490	100,158.231	18.52	0.3944	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>286,814.00</b>	<b>20</b>	<b>454</b>
£ / R	On	14/12/2018	Foreign Exchange Future			18.12030	17.82560		0.0000		6,128,684,106.60	338,222	53,561	
£ / R	On	31/01/2019	Foreign Exchange Future			18.27570	17.97950		0.0000		0.00	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future			18.36220	18.06550		0.0000		0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.41870	18.12110		0.0000		6,225,373,250.40	337,992	375,800	
£ / R	On	29/03/2019	Foreign Exchange Future			18.45400	18.15570		0.0000		0.00	0	80	
£ / R	On	14/06/2019	Foreign Exchange Future			18.69910	18.39610		0.0000		6,544,685.00	350	5,889	
£ / R	On	16/09/2019	Foreign Exchange Future			19.00880	18.69960		0.0000		0.00	0	13,225	
£ / R	On	13/12/2019	Foreign Exchange Future			19.30440	18.98560		0.0000		0.00	0	247	
£ / R	On	16/03/2020	Foreign Exchange Future			19.64050	19.31820		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>12,360,602,042.00</b>	<b>676,564</b>	<b>448,876</b>
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,478.20020	1,190.168	34.17	0.9595	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		3.80020	10.468	34.17	0.0405	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		3,174.49450	2,879.952	45.50	0.9989	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		0.09450	0.251	45.50	0.0011	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		83.83870	187.534	24.76	0.5054	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		378.23870	187.234	24.76	0.4946	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		81.46170	183.155	24.83	0.4970	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		385.86170	192.855	24.83	0.5030	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		86.27520	191.997	24.69	0.5139	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		370.67520	181.697	24.69	0.4861	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,019.62030	815.242	18.57	0.6409	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			209.12030	300.942	18.57	0.3591	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			415.78970	320.998	17.99	0.3091	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			811.28970	1,013.198	17.99	0.6909	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,229.08090	1,040.747	18.44	0.6093	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			350.18090	459.447	18.44	0.3907	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			584.88980	742.587	17.97	0.5462	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			763.78980	623.887	17.97	0.4538	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			721.52960	903.869	17.91	0.6157	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			600.42960	485.169	17.91	0.3843	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			580.79600	737.579	17.97	0.5438	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			769.69600	628.879	17.97	0.4562	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			589.00670	747.621	17.96	0.5485	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			757.90670	618.922	17.96	0.4515	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,044.15210	1,804.325	19.37	0.7795	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			165.25210	223.025	19.37	0.2205	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			304.42390	401.135	18.59	0.3528	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,373.32390	1,172.435	18.59	0.6472	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,202.35670	1,956.676	19.55	0.8026	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			143.45670	195.376	19.55	0.1974	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,371.76290	3,094.472	20.55	0.9151	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			52.86290	73.172	20.55	0.0849	0.00	0	500
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			665.53000	545.153	17.89	0.4003	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			731.23000	909.153	17.89	0.5997	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			820.05390	975.658	17.71	0.5368	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,053.95390	906.558	17.71	0.4632	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			816.03210	970.950	17.71	0.5352	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,059.93210	911.850	17.71	0.4648	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			824.08700	980.382	17.71	0.5385	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,047.98700	901.282	17.71	0.4615	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,115.60660	1,269.386	17.84	0.5551	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,246.00660	1,090.586	17.84	0.4449	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,123.95950	1,278.793	17.83	0.5578	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,234.35950	1,079.993	17.83	0.4422	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,119.77630	1,274.086	17.83	0.5565	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,240.17630	1,085.286	17.83	0.4435	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,015.63830	1,138.327	18.42	0.4638	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			2,000.03830	1,803.927	18.42	0.5362	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,021.88890	1,145.389	18.41	0.4659	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,986.28890	1,790.989	18.41	0.5341	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,018.75880	1,141.853	18.42	0.4649	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,993.15880	1,797.453	18.42	0.5351	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,250.68810	1,404.020	19.20	0.4812	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,242.48810	2,073.520	19.20	0.5188	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,257.14560	1,411.099	19.19	0.4830	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,228.94560	2,060.599	19.19	0.5170	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	20.30	Call			1,253.91270	1,407.555	19.20	0.4821	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,235.71270	2,067.055	19.20	0.5179	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>12,360,602,042.00</b>	<b>676,564</b>	<b>455,576</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12701		0.12389			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12955		0.12640			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13194		0.12873			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13461		0.13134			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13720		0.13383			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14370		0.14021			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			407.43990	704.848	28.50	0.9724	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			18.63990	4.048	28.50	0.0276	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			6.82330	20.553	20.85	0.1456	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			618.02330	319.753	20.85	0.8544	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,388.92060	1,700.828	39.24	0.9998	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			0.12060	0.028	39.24	0.0002	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			934.01900	1,172.479	22.24	0.7648	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			294.21900	217.779	22.24	0.2352	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			425.59630	577.882	22.39	0.5111	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			785.79630	623.182	22.39	0.4889	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,706.93360	2,001.636	22.09	0.9314	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			67.13360	46.936	22.09	0.0686	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			651.62740	815.591	19.17	0.5701	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			778.82740	621.691	19.17	0.4299	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			363.03530	464.423	20.79	0.3724	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,490.23530	1,270.524	20.79	0.6276	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,135.51760	1,378.311	16.81	0.8024	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			262.71760	184.411	16.81	0.1976	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,003.19610	1,209.827	20.83	0.6112	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			869.19610	748.527	20.83	0.3888	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			634.83950	781.274	21.47	0.4543	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,500.83950	1,319.974	21.47	0.5457	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,545.07770	1,810.105	20.20	0.7698	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			411.07770	348.805	20.20	0.2302	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,813.46680	2,091.911	19.61	0.7819	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			430.96680	372.411	19.61	0.2181	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,264.45970	1,491.711	20.49	0.6423	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			881.95970	772.211	20.49	0.3577	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			875.50620	1,049.396	21.37	0.5052	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,493.00620	1,329.896	21.37	0.4948	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,342.51260	1,556.553	21.47	0.5905	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,321.91260	1,186.153	21.47	0.4095	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	0.15	Call			1,017.99480	1,200.046	22.73	0.4841	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,997.39480	1,829.646	22.73	0.5159	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,790.88480	2,041.415	20.21	0.7104	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			770.28480	671.015	20.21	0.2896	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			16.36020		15.91690			0.0000	372,129,109.20	22,746	78,969
€ / R	On	21/12/2018	Foreign Exchange Future			16.37980		15.93730			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.42690		15.98720			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			16.62690		16.17700			0.0000	0.00	0	26
€ / R	On	18/03/2019	Foreign Exchange Future			16.68920		16.23780			0.0000	115,589,399.20	6,926	72,186
€ / R	On	29/03/2019	Foreign Exchange Future			16.67900		16.22790			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			17.00140		16.54070			0.0000	328,926,085.80	19,347	24,389
€ / R	On	14/08/2019	Foreign Exchange Future			17.22660		16.75910			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.34890		16.87840			0.0000	0.00	0	8,596
€ / R	On	13/12/2019	Foreign Exchange Future			17.68150		17.19720			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.99270		17.50420			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>816,644,594.20</b>	<b>49,019</b>	<b>184,496</b>
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			0.31840	2.003	36.22	0.0097	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,973.41840	1,531.803	36.22	0.9903	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			0.30970	1.966	36.33	0.0095	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,983.40970	1,541.766	36.33	0.9905	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			0.32730	2.041	36.11	0.0099	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,963.42730	1,521.841	36.11	0.9901	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			5,083.23340	4,640.385	79.45	0.9985	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.13340	0.585	79.45	0.0015	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			167.00110	37.272	18.36	0.1385	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			274.30110	587.072	18.36	0.8615	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			199.01580	68.980	15.91	0.1849	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			336.21580	645.880	15.91	0.8151	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			292.66810	159.802	15.50	0.2221	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			699.66810	1,016.702	15.50	0.7779	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			488.66720	305.948	15.93	0.3248	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,451.19150	3,024.615	21.50	0.9208	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			38.99150	63.815	21.50	0.0792	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			493.98590	309.950	15.94	0.3277	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			587.13140	853.179	15.96	0.6695	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			499.33140	313.979	15.96	0.3305	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			234.89830	359.324	17.88	0.3593	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,327.09830	1,000.124	17.88	0.6407	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			596.46720	865.148	15.93	0.6752	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			889.57750	1,230.891	15.36	0.8127	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			251.77750	141.691	15.36	0.1873	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	16.00	Put		422.32720	256.756	15.75	0.2885	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		660.12720	945.956	15.75	0.7115	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		591.78590	859.150	15.94	0.6723	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put		631.80560	420.643	16.20	0.3859	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call		539.70560	779.643	16.20	0.6141	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		662.11670	875.259	16.66	0.5516	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		981.41670	733.859	16.66	0.4484	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		658.66850	870.874	16.67	0.5496	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		987.96850	739.474	16.67	0.4504	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		655.23380	866.511	16.68	0.5476	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		994.53380	745.111	16.68	0.4524	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		530.66030	379.757	15.54	0.2653	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,259.76030	1,576.356	15.54	0.7347	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,174.81800	2,790.878	20.10	0.7622	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		283.91800	367.478	20.10	0.2378	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,150.86980	1,443.051	15.70	0.6989	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		631.76980	456.451	15.70	0.3011	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		824.44360	1,047.740	16.66	0.5639	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,075.34360	831.140	16.66	0.4361	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		691.53830	874.037	17.55	0.4670	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,593.13830	1,305.137	17.55	0.5330	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		688.88810	870.728	17.56	0.4656	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,600.48810	1,311.828	17.56	0.5344	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		694.20050	877.366	17.54	0.4684	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,585.80050	1,298.466	17.54	0.5316	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,230.83120	1,895.950	18.58	0.6355	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		509.23120	644.850	18.58	0.3645	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,716.01470	1,436.389	17.56	0.5090	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		888.97330	1,094.787	17.54	0.4934	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,701.77330	1,423.287	17.54	0.5066	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		602.42890	455.630	15.50	0.2546	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,836.65990	3,450.237	20.41	0.7414	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		413.85990	511.737	20.41	0.2586	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		886.08860	1,091.328	17.55	0.4922	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,708.88860	1,429.828	17.55	0.5078	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		883.21470	1,087.889	17.56	0.4910	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,540.66730	4,011.708	15.92	0.9518	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		73.46730	60.208	15.92	0.0482	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,649.62890	1,987.130	15.50	0.7454	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		1,979.52030	1,731.053	18.27	0.5077	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		1,030.91010	1,270.447	18.28	0.4913	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		1,986.71010	1,737.747	18.28	0.5087	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		1,028.10920	1,267.151	18.29	0.4903	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		1,993.90920	1,744.451	18.29	0.5097	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call		1,033.72030	1,273.753	18.27	0.4923	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>230,700</b>
<b>Total € / R</b>												<b>816,644,594.20</b>	<b>49,019</b>	<b>415,196</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.34100		10.11040			0.0000	29,792,421.00	2,881	21,377
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.47550		10.24420			0.0000	0.00	0	368
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.60620		10.37180			0.0000	0.00	0	4,934
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.75210		10.51430			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.89320		10.64970			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.05560		10.81030			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>29,792,421.00</b>	<b>2,881</b>	<b>27,079</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			0.10880	0.359	35.89	0.0031	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,359.70880	1,129.359	35.89	0.9969	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.10440	0.345	36.02	0.0030	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,369.70440	1,139.345	36.02	0.9970	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.10010	0.331	36.16	0.0028	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,379.70010	1,149.331	36.16	0.9972	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			358.77980	244.650	13.88	0.4246	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			239.32370	354.968	13.89	0.5701	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			365.12370	249.468	13.89	0.4299	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			246.68430	365.384	13.87	0.5807	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			352.48430	239.884	13.87	0.4193	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			242.97980	360.150	13.88	0.5754	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			206.74850	278.394	14.81	0.3786	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			854.94850	692.194	14.81	0.6214	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			211.01050	284.104	14.77	0.3847	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			839.21050	677.904	14.77	0.6153	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			208.86920	281.235	14.79	0.3816	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			847.06920	685.034	14.79	0.6184	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			422.28120	528.782	14.18	0.5224	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			667.98120	536.682	14.18	0.4776	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			418.87860	524.687	14.20	0.5195	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			674.57860	542.587	14.20	0.4805	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			425.71490	532.907	14.17	0.5254	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			661.41490	530.807	14.17	0.4746	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			511.62240	622.522	14.35	0.5270	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			761.92240	629.322	14.35	0.4730	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			508.18270	618.493	14.37	0.5245	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			768.48270	635.293	14.37	0.4755	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			515.09020	626.678	14.34	0.5295	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			755.39020	623.478	14.34	0.4705	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			828.56480	690.153	14.50	0.4977	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			478.26480	583.353	14.50	0.5023	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			623.63910	754.900	15.18	0.5352	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			863.33910	749.300	15.18	0.4648	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	11.06	Call			620.10510	750.911	15.19	0.5331	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			869.80510	755.311	15.19	0.4669	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			616.58680	746.944	15.21	0.5311	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			876.28680	761.344	15.21	0.4689	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>29,792,421.00</b>	<b>2,881</b>	<b>28,079</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.73680		10.53460			0.0000	0.00	0	850
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.88370		10.68080			0.0000	0.00	0	150
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.02060		10.81630			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.03740		10.83540			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.18570		10.98140			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.33210		11.12100			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			1,054.67850	1,256.861	36.65	0.9995	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			0.07850	0.061	36.65	0.0005	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,044.69010	1,246.861	36.40	0.9994	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			0.09010	0.062	36.40	0.0006	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,064.66820	1,266.860	36.89	0.9995	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			0.06820	0.060	36.89	0.0005	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			304.61690	417.696	15.01	0.5877	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			353.81690	263.995	15.01	0.4123	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			300.61650	412.486	15.03	0.5830	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			359.81650	268.786	15.03	0.4170	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			308.66290	422.954	15.00	0.5925	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			347.86290	259.254	15.00	0.4075	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			465.04890	581.649	14.91	0.5961	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			448.74890	361.049	14.91	0.4039	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			460.82550	576.559	14.92	0.5927	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			454.52550	365.959	14.92	0.4073	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			469.48430	586.775	14.89	0.5995	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			443.18430	356.175	14.89	0.4005	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			382.03560	463.463	15.84	0.4400	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			926.63560	806.063	15.84	0.5600	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			379.26540	460.206	15.85	0.4376	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			933.86540	812.806	15.85	0.5624	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			376.51250	456.975	15.87	0.4352	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			941.11250	819.575	15.87	0.5648	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			479.33990	566.379	16.05	0.4551	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,037.93990	920.679	16.05	0.5449	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			476.45300	563.088	16.07	0.4530	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,045.05300	927.388	16.07	0.5470	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			482.24100	569.690	16.04	0.4571	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,030.84100	913.990	16.04	0.5429	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			583.04710	692.873	16.67	0.4713	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,152.04710	1,050.773	16.67	0.5287	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			580.11280	689.550	16.68	0.4696	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,159.11280	1,057.450	16.68	0.5304	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			585.99280	696.208	16.66	0.4730	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,144.99280	1,044.108	16.66	0.5270	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			225.34000		129.59000			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			14.50050		14.08550			0.0000	3,625,125.00	250	1,066
CHF / R	On	18/03/2019	Foreign Exchange Future			14.80770		14.38630			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.09930		14.66880			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.42400		14.98460			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.73680		15.28460			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.41050		15.94320			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>3,625,125.00</b>	<b>250</b>	<b>1,216</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			882.56330	1,296.972	45.73	0.9756	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			7.06330	6.472	45.73	0.0244	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			872.76650	1,287.107	45.57	0.9751	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			7.26650	6.607	45.57	0.0249	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			892.36640	1,306.840	45.89	0.9762	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			6.86640	6.340	45.89	0.0238	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			476.87140	699.424	16.96	0.6204	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			560.57140	361.724	16.96	0.3796	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			472.90170	693.756	16.96	0.6174	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			566.60170	366.056	16.96	0.3826	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			480.87140	705.124	16.95	0.6234	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			554.57140	357.424	16.95	0.3766	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			707.48680	927.245	17.14	0.6039	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			768.68680	557.945	17.14	0.3961	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			703.46920	922.077	17.15	0.6018	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			774.66920	562.777	17.15	0.3982	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			711.52600	932.436	17.14	0.6061	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			762.72600	553.136	17.14	0.3939	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			693.53380	863.394	18.25	0.4892	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,398.93380	1,129.394	18.25	0.5108	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			690.61800	859.821	18.26	0.4877	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,406.01800	1,135.821	18.26	0.5123	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			696.46310	866.981	18.23	0.4907	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	15.68	Put			1,391.86310	1,122.981	18.23	0.5093	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			877.68810	1,064.558	18.43	0.5079	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,543.08810	1,277.758	18.43	0.4921	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			874.65420	1,060.946	18.44	0.5066	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,550.05420	1,284.146	18.44	0.4934	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			871.62600	1,057.347	18.45	0.5053	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,557.02600	1,290.547	18.45	0.4947	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,095.55540	1,320.397	19.29	0.5189	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,782.35540	1,539.897	19.29	0.4811	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,092.54320	1,316.915	19.30	0.5178	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,789.34320	1,546.415	19.30	0.4822	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,098.57770	1,323.898	19.28	0.5199	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,775.37770	1,533.398	19.28	0.4801	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>3,625,125.00</b>	<b>250</b>	<b>1,216</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.07510		2.03250			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09520		2.05250			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11540		2.07170			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			1,232.18220	1,653.569	34.33	0.9900	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			7.18220	2.569	34.33	0.0100	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,133.91670	1,554.120	33.28	0.9877	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			8.91670	3.120	33.28	0.0123	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,330.82170	1,753.126	35.39	0.9918	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			5.82170	2.127	35.39	0.0082	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			888.40070	663.995	15.95	0.4715	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			479.75200	670.363	16.01	0.5055	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			954.75200	718.363	16.01	0.4945	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			549.17470	763.956	15.88	0.5516	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			824.17470	611.956	15.88	0.4484	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			513.40070	715.995	15.95	0.5285	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,410.37580	1,733.572	15.43	0.7440	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			493.37580	379.572	15.43	0.2560	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,349.24700	1,664.117	15.44	0.7289	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			532.24700	410.117	15.44	0.2711	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,473.33070	1,804.636	15.42	0.7586	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			456.33070	350.636	15.42	0.2414	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>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.20210		2.14190			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.24650		2.18590			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
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28980		2.22800			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.33760		2.27430			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.46860		2.40180			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.51990		2.45240			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	2.09	Call			580.38440	1,134.906	30.20	0.9524	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			61.38440	13.906	30.20	0.0476	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			497.39730	1,040.251	29.99	0.9367	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			78.39730	19.250	29.99	0.0633	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			666.88770	1,230.905	30.40	0.9647	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			47.88770	9.905	30.40	0.0353	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,173.82070	812.217	15.95	0.5124	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			492.01240	762.778	15.74	0.5304	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,033.01240	697.778	15.74	0.4696	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			461.51520	718.224	15.83	0.5088	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,102.51520	753.224	15.83	0.4912	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			432.82070	677.217	15.95	0.4876	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			546.94870	373.098	14.88	0.2451	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,366.74400	1,801.511	14.91	0.7405	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			586.74400	403.511	14.91	0.2595	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,311.18880	1,733.523	14.95	0.7259	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			631.18880	435.523	14.95	0.2741	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,426.94870	1,871.098	14.88	0.7549	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			885.38070	1,142.742	16.32	0.4784	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,942.38070	1,566.742	16.32	0.5216	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			857.14280	1,107.196	16.40	0.4671	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,014.14280	1,631.196	16.40	0.5329	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			829.85450	1,072.755	16.47	0.4560	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,086.85450	1,696.755	16.47	0.5440	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,157.47000	1,430.667	17.20	0.4777	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,439.47000	2,044.667	17.20	0.5223	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,129.47470	1,397.180	17.28	0.4691	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,511.47470	2,111.180	17.28	0.5309	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,102.22580	1,364.536	17.35	0.4605	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,584.22580	2,178.536	17.35	0.5395	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,375.67120	1,696.072	18.07	0.4791	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,851.67120	2,497.072	18.07	0.5209	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,347.78960	1,663.427	18.13	0.4720	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,923.78960	2,564.427	18.13	0.5280	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,320.54240	1,631.486	18.19	0.4649	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,996.54240	2,632.486	18.19	0.5351	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>390</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.83550		1.78790			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.86000		1.81230			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88340		1.83500			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			2,279.11650	2,755.000	29.86	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			0.11650	0.000	29.86	0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,179.14310	2,655.000	30.29	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			0.14310	0.000	30.29	0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,079.17680	2,555.000	30.73	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			0.17680	0.000	30.73	0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			763.49830	1,061.577	17.31	0.6817	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			540.49830	361.577	17.31	0.3183	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			714.94660	1,002.005	17.43	0.6585	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			591.94660	402.005	17.43	0.3415	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			814.60670	1,123.700	17.19	0.7047	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			491.60670	323.700	17.19	0.2953	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,292.48810	1,630.865	16.97	0.7323	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			542.48810	396.866	16.97	0.2677	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,238.05780	1,565.034	17.02	0.7162	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			588.05780	431.034	17.02	0.2838	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,348.94280	1,698.489	16.92	0.7482	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			498.94280	364.489	16.92	0.2518	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			0.13990		0.13630			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13890		0.13530			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13780		0.13420			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13880		0.13410			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13610		0.13250			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13350		0.13100			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			1.68820		1.65080			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.71420		1.67690			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.73930		1.70150			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.87150		9.61120			0.0000	0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Future			9.99910		9.73800			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
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.12430		9.86000			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.26340		9.99480			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.79050		10.50800			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.93810		10.65420			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			682.05620	941.601	31.46	0.9989	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			0.85620	0.101	31.46	0.0011	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			672.13210	931.610	31.37	0.9988	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			0.93210	0.110	31.37	0.0012	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			691.98610	951.593	31.55	0.9990	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			0.78610	0.093	31.55	0.0010	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			386.29670	569.236	13.53	0.7644	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			178.29670	100.136	13.53	0.2356	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			380.46420	562.032	13.54	0.7596	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			182.46420	102.932	13.54	0.2404	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			392.18890	576.491	13.51	0.7692	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			174.18890	97.391	13.51	0.2308	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			365.99720	506.003	13.86	0.6008	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			425.99720	301.703	13.86	0.3992	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			362.05740	500.732	13.87	0.5968	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			432.05740	306.432	13.87	0.4032	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			369.97970	511.314	13.85	0.6048	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			419.97970	297.014	13.85	0.3952	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			575.86900	733.739	14.06	0.6568	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			421.06900	310.340	14.06	0.3432	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			571.08630	728.088	14.07	0.6536	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			426.28630	314.688	14.07	0.3464	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			566.33730	722.468	14.09	0.6505	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			431.53730	319.068	14.09	0.3495	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			714.55630	873.972	14.88	0.6382	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			556.55630	433.472	14.88	0.3618	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			710.08790	868.777	14.89	0.6357	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			562.08790	438.277	14.89	0.3643	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			719.04740	879.194	14.86	0.6407	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			551.04740	428.694	14.86	0.3593	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			817.05410	989.714	15.86	0.6208	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			682.85410	571.614	15.86	0.3792	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			812.71660	984.834	15.87	0.6188	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			688.51660	576.734	15.87	0.3812	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			821.40930	994.622	15.84	0.6229	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			677.20930	566.522	15.84	0.3771	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34070		1.31410			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34830		1.32170			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35460		1.32790			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			541.00000	807.000		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			441.00000	707.000		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			641.00000	907.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	83.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			183.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			283.00000	17.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	183.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			83.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			79.00000	346.000		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			0.00000	246.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			21.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			179.00000	446.000		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			1.26360		1.27560			0.0000	0.00	0	250
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.26990		1.28190			0.0000	0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27530		1.28740			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28110		1.29330			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28640		1.29880			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29210		1.30460			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			1.14080		1.13900			0.0000	0.00	0	60
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15070		1.14870			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15950		1.15760			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16920		1.16740			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17830		1.17640			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18370		1.18210			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>642</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>642</b>
R / ¥EN	On	14/12/2018	Foreign Exchange Future			7.87350	0.12697	8.07180			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		0.12697	2,658.79710	973.586	20.52	0.6286	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12697	140.79710	438.586	20.52	0.3714	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12697	2,569.84490	904.634	20.27	0.6071	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12697	151.84490	469.634	20.27	0.3929	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12697	2,748.48540	1,044.504	20.78	0.6492	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12697	130.48540	409.504	20.78	0.3508	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			10.45250		10.20800			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.59640		10.35140			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.73970		10.48950			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			838.45370	1,082.555	32.31	0.9994	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			0.45370	0.055	32.31	0.0006	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			828.49100	1,072.564	32.38	0.9993	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			0.49100	0.064	32.38	0.0007	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			848.41920	1,092.547	32.24	0.9995	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			0.41920	0.047	32.24	0.0005	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			328.21040	473.238	15.22	0.6368	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			316.81040	216.838	15.22	0.3632	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			323.64300	467.515	15.24	0.6321	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			322.24300	221.115	15.24	0.3679	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			332.82750	479.010	15.21	0.6415	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			311.42750	212.610	15.21	0.3585	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			711.13590	899.909	14.68	0.7683	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			221.63590	160.209	14.68	0.2317	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			704.94910	892.660	14.69	0.7653	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			225.44910	162.960	14.69	0.2347	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			717.67960	907.192	14.68	0.7712	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			218.17960	157.492	14.68	0.2288	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			2.68570		2.64500			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.58360		2.54040			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.50040		2.45450			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>14,000</b>
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Call			0.42160	0.735	44.63	0.0166	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.97	Put			325.42160	285.035	44.63	0.9834	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Call			0.36290	0.631	44.94	0.0144	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.98	Put			335.36290	294.931	44.94	0.9856	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Call			0.48990	0.856	44.33	0.0191	0.00	0	0
TRY / R On 14/12/2018 Foreign Exchange Option	2.96	Put			315.48990	275.156	44.33	0.9809	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			241.78600	211.068	21.20	0.6844	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			46.44430	60.160	21.14	0.3391	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			226.04430	196.560	21.14	0.6609	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			44.26840	57.359	21.17	0.3272	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			233.86840	203.758	21.17	0.6728	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			42.18600	54.668	21.20	0.3156	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			3.47260	5.366	25.00	0.0326	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,078.97260	1,034.966	25.00	0.9674	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			3.32560	5.154	25.00	0.0315	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,088.82560	1,044.754	25.00	0.9685	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			3.62570	5.586	25.00	0.0338	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,069.12570	1,025.186	25.00	0.9662	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>21 198 468 023.70</b>	<b>1,282,708</b>	<b>1,576,247</b>
<b>Total Options</b>									<b>5 677 370.90</b>	<b>55,000</b>	<b>8,319,999</b>
<b>Grand Total:</b>									<b>21,204,145,394.60</b>	<b>1,337,708</b>	<b>9,896,246</b>