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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/12/2018 Foreign Exchange Future			14.44250		14.19230			0.0000	5,329,441,367.50	369,011	0
\$ / R On 20/12/2018 Foreign Exchange Future			14.44410		14.18890			0.0000	18,777,330.00	1,300	1,300
\$ / R On 21/12/2018 Foreign Exchange Future			14.44560		14.19060			0.0000	0.00	0	160
\$ / R On 31/12/2018 Foreign Exchange Future			14.46150		14.20770			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.46520		14.21110			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.46710		14.21280			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.47450		14.21970			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.48930		14.23340			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.49120		14.23520			0.0000	0.00	0	20
\$ / R On 18/01/2019 Foreign Exchange Future			14.49490		14.23860			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.50050		14.24380			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.50760		14.25070			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.51650		14.25940			0.0000	13,979,389.50	963	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.51830		14.26120			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.54130		14.28370			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.54480		14.28720			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.56260		14.30470			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.56800		14.31000			0.0000	0.00	0	5,025
\$ / R On 04/03/2019 Foreign Exchange Future			14.57520		14.31700			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.57700		14.31880			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.58770		14.32930			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Future			14.60020		14.34170			0.0000	1,373,134,209.80	94,049	481,901
\$ / R	On	27/03/2019	Foreign Exchange Future			14.61660		14.35780			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.62030		14.36140			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.62760		14.36850			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.63310		14.37390			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.67150		14.41160			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.67880		14.41870			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.73540		14.47430			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.74090		14.47970			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.74270		14.48150			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.76100		14.49940			0.0000	57,213,636.00	3,876	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.77200		14.51020			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.78690		14.52480			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.79250		14.53030			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.79620		14.53400			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.84840		14.58510			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.85030		14.58700			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.87270		14.60890			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.90440		14.64000			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.91000		14.64550			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.91370		14.64910			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.91560		14.65090			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.93610		14.67100			0.0000	0.00	0	14,244
\$ / R	On	30/09/2019	Foreign Exchange Future			14.96270		14.69700			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.96660		14.70070			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.02220		14.75470			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.07770		14.80860			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.08350		14.81420			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.08730		14.81790			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.10460		14.83470			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.14080		14.87030			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.14490		14.87440			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.20460		14.93320			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.26850		14.99600			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.29730		15.02440			0.0000	4,589,190.00	300	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.33230		15.05890			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.38790		15.11360			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.45800		15.18250			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.47860		15.20280			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.57330		15.29610			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.67220		15.39340			0.0000	0.00	0	0
Total \$ / R Future												6,797,135,122.80	469,499	733,906
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			112.82400	322.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			40.52400	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,607.71090	2,357.500	12.26	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		0.01090	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		2,047.71060	1,797.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		0.01060	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,917.71090	1,667.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		0.01090	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		2,007.71070	1,757.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		0.01070	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		0.08790	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		1,057.78790	807.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		1.81610	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		549.51610	297.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		0.06650	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		1,107.76650	857.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		0.73970	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		708.43970	457.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		0.01210	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,647.71210	1,397.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		298.43510	542.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		6.13510	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		7.80810	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		325.50810	67.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		17.69610	52.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		215.39610	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		658.66880	407.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		0.96880	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		224.21770	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		16.51770	42.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		32.87640	142.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		140.57640	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		2,307.71050	2,057.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		0.01050	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put		628.84450	377.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call		1.14450	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		1,407.71430	1,157.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		0.01430	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		0.23830	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		887.93830	637.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		0.22430	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		897.92430	647.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		0.25330	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		877.95330	627.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,232.32390	1,482.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		0.02390	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,757.71150	1,507.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		0.01150	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		0.00000	0.000	12.26	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,692.30000	1,942.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,552.30000	2,802.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,047.70080	2,797.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			0.00080	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			0.02600	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,192.32600	1,442.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			0.04120	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			992.34120	1,242.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			698.48010	447.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			0.78010	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,812.30000	2,062.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			9.73950	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			252.03950	492.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			2.33290	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			394.63290	642.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			15.19510	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			207.49510	442.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			0.04700	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			942.34700	1,192.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			808.09070	557.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			0.39070	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			0.10470	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			692.40470	942.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			648.72380	397.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			1.02380	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,562.30070	1,812.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			0.00070	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,292.30000	2,542.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,092.33230	1,342.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			0.03230	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,442.30000	2,692.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			43.69760	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			105.99760	312.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,192.30000	2,442.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,442.30750	1,692.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			0.00750	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			412.01990	157.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			4.31990	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			421.75130	167.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			4.05130	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			260.24970	0.000	12.26	0.0000	0.00	0	0

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\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			12.54970	2.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			972.34340	1,222.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			0.04340	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			431.50060	177.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			3.80060	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			559.41190	307.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			1.71190	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			957.85670	707.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			0.15670	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,477.71350	1,227.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			0.01350	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,172.30000	2,422.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,507.71320	1,257.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			0.01320	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			1.91200	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			414.21200	662.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,092.30000	2,342.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,512.30200	1,762.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			0.00200	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			404.41240	652.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			2.11240	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			742.38720	992.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			0.08720	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,287.72570	1,037.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			0.02570	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,307.72330	1,057.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			0.02330	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			164.46210	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			26.76210	112.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,992.30000	2,242.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			493.15010	742.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			0.85010	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			818.06690	567.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			0.36690	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,942.30000	2,192.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			0.00000	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			483.24180	732.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			0.94180	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,807.71130	1,557.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			0.01130	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,242.32340	1,492.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			0.02340	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			181.01830	0.000	12.26	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		23.31830	92.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		510.00920	257.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		2.30920	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		608.98150	357.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		1.28150	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		127.04230	342.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		34.74230	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		206.65950	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		18.95950	62.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		46.12420	192.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		103.82420	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		443.71440	692.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		1.41440	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		592.60100	842.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		0.30100	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,717.71170	1,467.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		0.01170	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		86.73350	282.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		54.43350	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,267.72850	1,017.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		0.02850	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,397.71500	1,147.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		0.01500	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		872.35730	1,122.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		0.05730	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		92.94570	292.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		50.64570	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,367.71060	2,117.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		0.01060	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,947.71080	1,697.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		0.01080	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,657.71200	1,407.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		0.01200	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		907.91110	657.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		0.21110	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,417.71420	1,167.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		0.01420	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		64.11090	242.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		71.81090	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,317.72210	1,067.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		0.02210	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		0.11700	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		1,007.81700	757.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		2.77600	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		480.47600	227.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		862.35900	1,112.500	12.26	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			0.05900	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,537.71290	1,287.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			0.01290	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			49.30780	202.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			97.00780	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,177.74550	927.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			0.04550	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,142.32890	1,392.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			0.02890	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			8.35040	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			316.05040	57.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,807.71130	2,557.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			0.01130	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			512.99200	762.500	12.26	1.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			0.69200	0.000	12.26	0.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			289.04030	486.782	21.50	0.8846	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Put			80.14030	22.682	21.50	0.1154	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			13.90180	26.551	21.57	0.1335	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			725.00180	482.451	21.57	0.8665	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			118.06770	234.436	20.63	0.6526	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			229.16770	90.336	20.63	0.3474	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			347.09980	559.263	21.72	0.9181	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			58.19980	15.163	21.72	0.0819	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,115.16480	861.266	23.93	0.9686	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			4.06480	5.366	23.93	0.0314	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			390.87630	609.127	20.99	0.9283	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			50.27630	13.527	20.99	0.0717	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Call			219.66390	392.798	21.02	0.8013	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Put			129.06390	47.198	21.02	0.1987	0.00	0	25,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			509.98680	303.212	21.84	0.6815	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			40.58680	88.812	21.84	0.3185	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			2.77200	0.872	25.65	0.0053	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			993.37200	1,246.472	25.65	0.9947	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			589.23470	370.710	22.17	0.7466	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			29.83470	66.310	22.17	0.2534	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			894.57550	1,146.874	24.80	0.9923	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			3.97550	1.273	24.80	0.0077	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			62.71070	18.809	15.82	0.0824	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			470.41070	680.309	15.82	0.9176	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,212.47170	1,464.123	21.80	0.9889	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			4.77170	2.623	21.80	0.0111	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			227.95860	109.760	16.90	0.3156	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			215.65860	351.260	16.90	0.6844	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			202.89460	332.320	16.98	0.6629	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			245.19460	120.820	16.98	0.3371	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,372.72730	3,118.923	30.33	0.9984	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.42730	0.423	30.33	0.0016	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,722.91430	2,469.411	26.88	0.9964	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.61430	0.911	26.88	0.0036	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			41.09850	72.904	19.41	0.2154	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			793.39850	571.404	19.41	0.7846	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			4.61520	2.151	21.42	0.0089	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,315.71520	1,567.351	21.42	0.9911	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			321.09970	179.694	17.36	0.4128	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			183.89970	296.794	17.36	0.5872	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			673.69560	911.772	17.53	0.9430	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			30.89560	14.672	17.53	0.0570	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			114.08820	47.096	16.45	0.1583	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			396.88820	584.196	16.45	0.8417	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			207.04670	107.001	16.72	0.2743	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			306.74670	461.501	16.72	0.7257	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			51.40610	23.575	16.86	0.0814	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			631.10610	858.075	16.86	0.9186	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			548.37000	364.533	17.97	0.5943	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			118.07000	189.033	17.97	0.4057	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			185.01990	100.289	16.61	0.2348	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			418.41990	589.589	16.61	0.7652	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			272.85680	161.800	16.94	0.3296	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			316.25680	461.100	16.94	0.6704	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			506.62010	696.154	16.36	0.8266	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			133.22010	66.854	16.36	0.1734	0.00	0	174
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			453.44520	298.456	17.50	0.4836	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			208.64520	309.656	17.50	0.5164	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			4.38320	2.378	18.52	0.0084	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,582.98320	1,837.278	18.52	0.9916	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			329.91210	208.797	16.99	0.3698	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			313.71210	449.297	16.99	0.6302	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			227.89600	136.393	16.76	0.2644	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			458.59600	623.993	16.76	0.7356	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			13.29170	7.068	16.07	0.0222	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,322.69170	1,573.568	16.07	0.9778	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			787.08140	598.683	18.55	0.6324	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			166.48140	235.183	18.55	0.3676	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			992.94290	788.641	19.25	0.7110	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			124.14290	176.940	19.25	0.2890	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			392.59210	536.315	17.08	0.6513	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			331.39210	218.015	17.08	0.3487	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			434.85890	298.447	17.39	0.4273	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,479.48000	1,734.269	16.93	0.9819	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,277.77840	1,526.698	15.90	0.9741	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			16.57840	8.398	15.90	0.0259	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			316.05890	436.747	17.39	0.5727	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,289.07680	1,067.475	20.11	0.7979	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			80.27680	115.775	20.11	0.2021	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			369.12020	507.168	17.16	0.6296	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			357.92020	238.868	17.16	0.3704	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			8.28000	5.969	16.93	0.0181	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			987.44620	792.099	19.03	0.6721	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			171.14620	233.399	19.03	0.3279	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			456.23240	326.391	17.40	0.4119	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			393.43240	521.191	17.40	0.5881	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			330.31270	228.973	16.89	0.3109	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			565.01270	721.573	16.89	0.6891	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			590.61480	444.583	17.69	0.4676	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			380.61480	492.583	17.69	0.5324	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			30.14690	22.843	17.05	0.0473	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,510.14690	1,760.843	17.05	0.9527	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,355.48840	1,597.635	16.52	0.9393	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			45.48840	29.635	16.52	0.0607	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,453.80210	1,238.659	20.13	0.7643	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			133.80210	176.659	20.13	0.2357	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			489.39410	628.859	17.24	0.6255	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			429.39410	310.859	17.24	0.3745	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,147.44390	948.994	19.34	0.6876	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			187.44390	246.994	19.34	0.3124	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			512.99690	657.013	17.16	0.6428	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			402.99690	289.013	17.16	0.3572	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			486.98840	360.223	17.35	0.4048	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			463.98840	595.423	17.35	0.5952	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			519.13890	387.399	17.46	0.4215	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			447.93890	574.399	17.46	0.5785	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,064.24130	875.734	18.98	0.6413	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			243.54130	313.434	18.98	0.3587	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			691.34690	858.909	16.75	0.7245	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			302.04690	211.208	16.75	0.2755	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,551.51100	2,807.474	19.50	0.9861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			9.81100	7.274	19.50	0.0139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,296.35250	2,551.050	18.86	0.9796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			14.65250	10.850	18.86	0.0204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,847.83130	3,104.786	20.27	0.9912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			6.13130	4.586	20.27	0.0088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,012.64060	4,270.913	23.29	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.94060	0.713	23.29	0.0014	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			657.18500	814.712	16.95	0.6878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			365.48500	264.512	16.95	0.3122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			599.69450	460.706	17.62	0.4455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			461.39450	580.906	17.62	0.5545	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,623.61020	1,871.126	17.12	0.9445	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		41.91020	30.926	17.12	0.0555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		148.81050	99.065	16.36	0.1516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,040.51050	1,249.265	16.36	0.8484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		928.66250	753.613	18.56	0.5837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		310.36250	393.813	18.56	0.4163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,112.91130	923.855	19.07	0.6435	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		254.61130	324.055	19.07	0.3565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,610.63630	2,866.827	19.65	0.9873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		8.93630	6.627	19.65	0.0127	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,315.86670	1,114.388	19.59	0.6982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		207.56670	264.588	19.59	0.3018	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		493.41490	371.117	17.34	0.3897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		535.11490	671.317	17.34	0.6103	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		831.50520	1,016.459	16.57	0.7751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		239.80520	166.259	16.57	0.2249	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,898.95970	2,150.343	17.84	0.9630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		27.25970	20.143	17.84	0.0370	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		763.98910	937.784	16.65	0.7447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		282.28910	197.583	16.65	0.2553	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,033.02070	1,241.116	16.37	0.8462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		151.32070	100.916	16.37	0.1538	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		740.47320	910.868	16.72	0.7330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		298.77320	210.668	16.72	0.2670	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,089.26790	901.852	19.00	0.6364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		260.96790	332.052	19.00	0.3636	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,391.27910	1,185.848	19.78	0.7161	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		192.97910	246.048	19.78	0.2839	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		476.76720	600.089	17.56	0.5669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		575.06720	439.889	17.56	0.4331	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,405.48440	1,644.041	16.53	0.9231	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		63.78440	43.841	16.53	0.0769	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,860.63940	2,111.580	17.74	0.9609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		28.93940	21.380	17.74	0.0391	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		684.09320	845.920	16.87	0.7030	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		342.39320	245.720	16.87	0.2970	0.00	0	27,406
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		544.13080	682.017	17.31	0.6165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		482.43080	361.817	17.31	0.3835	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,794.53550	2,551.838	22.67	0.9043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		56.23550	72.038	22.67	0.0957	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,324.18740	1,122.259	19.61	0.7003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		205.88740	262.459	19.61	0.2997	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,804.11180	2,561.287	22.69	0.9049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		55.81180	71.487	22.69	0.0951	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,493.13370	1,738.133	16.77	0.9328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		51.43370	37.933	16.77	0.0672	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,693.71700	1,475.830	20.51	0.7767	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	15.89	Call			145.41700	186.030	20.51	0.2233	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,200.64370	2,952.304	23.41	0.9286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			42.34370	52.504	23.41	0.0714	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			442.83040	557.640	17.70	0.5393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			631.13040	487.440	17.70	0.4607	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,493.53070	1,283.223	20.03	0.7384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			175.23070	223.423	20.03	0.2616	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,339.89260	2,104.762	21.82	0.8652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			81.59260	104.962	21.82	0.1348	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			348.51330	441.083	18.27	0.4543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			826.81330	660.883	18.27	0.5457	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,907.55360	1,683.408	20.99	0.8112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			119.25360	153.608	20.99	0.1888	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,475.42190	1,719.251	16.72	0.9309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			53.72190	39.051	16.72	0.0691	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			513.11700	645.141	17.42	0.5947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			521.41700	394.941	17.42	0.4053	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,791.03790	1,570.392	20.74	0.7931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			132.73790	170.592	20.74	0.2069	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,303.18550	1,532.290	16.23	0.9097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			81.48550	52.090	16.23	0.0903	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			432.03240	544.057	17.75	0.5301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			650.33240	503.857	17.75	0.4699	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,109.20800	1,323.708	16.30	0.8675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			127.50800	83.508	16.30	0.1325	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,196.24770	1,417.262	16.22	0.8887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			104.54770	67.062	16.22	0.1113	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			453.88070	571.506	17.65	0.5484	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			612.18070	471.306	17.65	0.4516	0.00	0	15,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			863.57650	1,053.510	16.53	0.7883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			221.87650	153.310	16.53	0.2117	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			345.63970	437.533	18.29	0.4515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			833.93970	667.333	18.29	0.5485	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,623.74190	1,408.010	20.34	0.7641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			155.44190	198.210	20.34	0.2359	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			372.37250	470.479	18.10	0.4770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			770.67250	610.279	18.10	0.5230	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			342.78960	434.012	18.31	0.4487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			841.08960	673.812	18.31	0.5513	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,135.59280	1,905.085	21.43	0.8421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			97.29280	125.285	21.43	0.1579	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,737.15740	2,495.246	22.56	0.9001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			58.85740	75.446	22.56	0.0999	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,813.69170	2,570.739	22.70	0.9056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			55.39170	70.939	22.70	0.0944	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			876.64580	1,068.534	16.52	0.7934	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	13.68	Put			214.94580	148.334	16.52	0.2066	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			662.49940	820.884	16.93	0.6908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			360.79940	260.684	16.93	0.3092	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,689.68030	3,437.445	24.42	0.9482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			31.38030	37.645	24.42	0.0518	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			806.47170	987.348	16.60	0.7642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			254.77170	177.148	16.60	0.2358	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			271.93240	345.826	18.90	0.3757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,050.23240	865.626	18.90	0.6243	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			256.71120	326.700	19.05	0.3589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,105.01120	916.500	19.05	0.6411	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,938.67490	2,694.046	22.93	0.9139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			50.37490	64.246	22.93	0.0861	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,679.91880	2,438.835	22.46	0.8958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			61.61880	79.035	22.46	0.1042	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			269.70300	343.026	18.92	0.3733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,058.00300	872.826	18.92	0.6267	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,083.49610	3,829.171	25.22	0.9593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			25.19610	29.371	25.22	0.0407	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,321.19730	2,086.455	21.78	0.8632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			82.89730	106.655	21.78	0.1368	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			290.48090	369.051	18.73	0.3956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			988.78090	808.851	18.73	0.6044	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,689.44870	2,448.224	22.47	0.8965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			61.14870	78.424	22.47	0.1035	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			966.97330	1,168.937	16.43	0.8256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			175.27330	118.737	16.43	0.1744	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,362.46450	1,597.315	16.40	0.9178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			70.76450	47.115	16.40	0.0822	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			850.64460	1,038.601	16.55	0.7830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			228.94460	158.401	16.55	0.2170	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,357.62190	1,153.915	19.70	0.7083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			199.32190	254.115	19.70	0.2917	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,278.13540	1,504.570	16.15	0.9061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			86.43540	54.370	16.15	0.0939	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,006.41820	2,760.737	23.06	0.9180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			48.11820	60.937	23.06	0.0820	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			931.34650	1,129.768	16.46	0.8136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			189.64650	129.568	16.46	0.1864	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			401.13290	505.745	17.92	0.5032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			709.43290	555.545	17.92	0.4968	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,062.10000	1,833.491	21.29	0.8328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			103.80000	133.691	21.29	0.1672	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,132.61920	1,348.953	16.28	0.8735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			120.91920	78.753	16.28	0.1265	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,374.42280	1,169.847	19.74	0.7122	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	15.52	Call			196.12280	250.047	19.74	0.2878	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,003.36630	1,208.778	16.40	0.8372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			161.66630	108.578	16.40	0.1628	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			951.04910	774.142	18.63	0.5915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			302.74910	384.342	18.63	0.4085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			581.48680	726.153	17.19	0.6414	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			439.78680	325.953	17.19	0.3586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			276.45140	351.492	18.86	0.3806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,034.75140	851.292	18.86	0.6194	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			472.87980	595.247	17.58	0.5638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			581.17980	445.047	17.58	0.4362	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			351.41070	444.661	18.25	0.4571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			819.71070	654.461	18.25	0.5429	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,641.16830	1,424.886	20.39	0.7673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			152.86830	195.086	20.39	0.2327	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,078.38740	1,290.381	16.33	0.8592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			136.68740	90.181	16.33	0.1408	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			484.63450	609.876	17.53	0.5730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			562.93450	429.676	17.53	0.4270	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,773.25250	1,553.092	20.70	0.7902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			134.95250	173.292	20.70	0.2098	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,128.76270	938.632	19.11	0.6481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			250.46270	318.832	19.11	0.3519	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			769.95440	944.597	16.64	0.7476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			278.25440	194.397	16.64	0.2524	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			958.55450	781.034	18.65	0.5941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			300.25450	381.234	18.65	0.4059	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,274.47830	1,075.311	19.49	0.6879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			216.17830	275.510	19.49	0.3121	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			812.63190	648.064	18.23	0.5401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			354.33190	448.264	18.23	0.4599	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,586.14460	1,832.990	17.02	0.9414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			44.44460	32.790	17.02	0.0586	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			917.31450	1,114.291	16.48	0.8086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			195.61450	134.091	16.48	0.1914	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			587.32190	450.234	17.59	0.4393	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			469.02190	590.434	17.59	0.5607	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			183.87100	234.448	19.90	0.2725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,442.17100	1,234.248	19.90	0.7275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			47.19070	59.579	23.11	0.0803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,035.49070	2,789.379	23.11	0.9197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,316.07350	5,060.435	26.43	0.9841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			7.77350	10.635	26.43	0.0159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			466.19790	348.118	17.26	0.3741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			557.89790	698.318	17.26	0.6259	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			228.88070	291.593	19.34	0.3271	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	15.33	Put			1,217.18070	1,021.393	19.34	0.6729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			232.65410	296.362	19.30	0.3315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,200.95410	1,006.162	19.30	0.6685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,152.67070	960.956	19.17	0.6550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			244.37070	311.156	19.17	0.3450	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			230.75800	293.969	19.32	0.3293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,209.05800	1,013.769	19.32	0.6707	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			717.28980	877.746	16.87	0.7004	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			359.48980	261.147	16.87	0.2996	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			486.78340	605.920	17.69	0.5526	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			628.98340	489.320	17.69	0.4474	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			784.84440	955.475	16.69	0.7348	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			307.04440	218.875	16.69	0.2652	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			20.96710	15.653	18.17	0.0280	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,168.76710	2,422.253	18.17	0.9720	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			623.08300	767.458	17.23	0.6413	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			461.68300	347.158	17.23	0.3587	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,614.35110	1,402.495	20.28	0.7432	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			185.75110	232.795	20.28	0.2568	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			742.66600	589.246	18.01	0.4948	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			434.06600	539.546	18.01	0.5052	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			599.50960	739.944	17.31	0.6265	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			488.10960	369.644	17.31	0.3735	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,311.28750	1,114.169	19.55	0.6778	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			242.68750	304.469	19.55	0.3222	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			74.51310	53.489	16.59	0.0862	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,435.91310	1,673.789	16.59	0.9138	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			85.63870	60.083	16.44	0.0942	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,404.13870	1,637.683	16.44	0.9058	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			274.00390	197.389	16.64	0.2378	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			887.90390	1,070.489	16.64	0.7622	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			555.73380	429.608	17.49	0.4013	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			579.63380	712.708	17.49	0.5987	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,038.26870	867.722	18.66	0.5651	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			409.86870	499.222	18.66	0.4349	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			706.47970	848.514	17.27	0.6305	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			537.77970	419.714	17.27	0.3695	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,483.08870	1,285.974	19.67	0.6737	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,146.89510	1,346.690	16.39	0.8136	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			479.47880	580.836	18.26	0.4834	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			92.24350	68.144	16.47	0.0943	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,590.94350	1,826.944	16.47	0.9057	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,521.85910	1,755.295	16.41	0.8959	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			103.15910	76.495	16.41	0.1041	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			218.19510	157.890	16.39	0.1864	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			291.78870	354.774	19.67	0.3263	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	14.20	Call			729.97400	875.611	17.19	0.6434	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			511.27400	396.811	17.19	0.3566	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,775.48020	1,566.525	20.33	0.7289	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			234.18020	285.325	20.33	0.2711	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			900.77880	742.036	18.26	0.5166	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			827.64930	974.227	17.20	0.6464	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			553.34930	438.827	17.20	0.3536	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,947.83550	1,741.133	20.46	0.7227	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			272.13550	326.533	20.46	0.2773	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			804.03370	947.384	17.28	0.6347	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			579.73370	461.984	17.28	0.3653	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,649.30130	1,451.290	19.83	0.6724	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			333.60130	396.690	19.83	0.3276	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			160.45640	118.864	16.27	0.1371	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,494.75640	1,714.264	16.27	0.8629	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,604.85040	1,833.011	16.27	0.8831	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			130.55040	97.611	16.27	0.1169	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,052.50050	889.543	18.50	0.5336	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			516.80050	614.943	18.50	0.4664	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			34.00270	23.590	16.16	0.0351	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,373.70270	2,624.490	16.16	0.9649	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			730.55360	596.873	17.67	0.4239	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			702.05360	829.573	17.67	0.5761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,266.37610	2,513.830	15.98	0.9542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			46.97610	32.830	15.98	0.0458	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			785.33340	648.028	17.80	0.4360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			704.73340	829.028	17.80	0.5640	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,849.96670	2,084.213	16.13	0.9103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			662.30950	537.807	17.47	0.3900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			667.93820	542.819	17.49	0.3922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			796.10370	933.823	17.46	0.6122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			656.70370	532.823	17.46	0.3878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			0.00000	1,017.370	17.21	0.6479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			0.00000	456.370	17.21	0.3521	3,103,316.68	6,800	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			791.70950	928.807	17.47	0.6100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			0.00000	410.103	19.93	0.3251	2,788,701.76	6,800	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			0.00000	1,699.044	20.27	0.7022	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			0.00000	370.044	20.27	0.2978	268,281.83	725	725
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,426.47420	1,242.162	19.26	0.6145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			425.87420	503.162	19.26	0.3855	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			787.33820	923.819	17.49	0.6078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			0.00000	398.963	17.01	0.3230	15,794,550.17	39,589	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			0.00000	1,346.288	19.50	0.6373	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			0.00000	467.288	19.50	0.3627	36,998,960.94	79,178	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			677.92720	798.044	17.90	0.5489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			828.52720	687.044	17.90	0.4511	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		0.00000	1,539.103	19.93	0.6749	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		468.85660	554.480	18.97	0.4167	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		970.21460	1,130.849	16.90	0.6926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		470.81460	369.849	16.90	0.3074	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		685.48050	806.785	17.87	0.5532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		816.08050	675.785	17.87	0.4468	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		0.00000	1,089.963	17.01	0.6770	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		128.24970	146.078	23.02	0.1302	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,129.22890	963.748	18.62	0.5426	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		528.62890	624.748	18.62	0.4574	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		690.68150	563.102	17.55	0.4011	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		770.08150	904.102	17.55	0.5989	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,289.45660	1,113.480	18.97	0.5833	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		327.56940	387.486	20.11	0.3098	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,642.72640	1,867.509	16.21	0.8785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		143.32640	106.509	16.21	0.1215	801,481.73	7,525	159,628
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,035.42040	1,206.744	16.80	0.7184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		416.02040	325.744	16.80	0.2816	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,588.84970	3,345.078	23.02	0.8698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		399.68390	472.237	19.47	0.3659	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		461.42640	362.256	16.88	0.3031	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		980.82640	1,143.256	16.88	0.6969	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,762.51520	1,562.790	19.98	0.6791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		341.91520	403.790	19.98	0.3209	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,828.16940	1,626.486	20.11	0.6902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		394.28950	308.388	16.75	0.2710	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,465.33010	1,279.015	19.35	0.6228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		414.73010	490.015	19.35	0.3772	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,458.01900	1,669.113	16.28	0.8422	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		198.61900	148.113	16.28	0.1578	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,520.28390	1,331.237	19.47	0.6341	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		617.01010	727.474	18.17	0.5132	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,658.88660	1,884.488	16.20	0.8812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		139.48660	103.488	16.20	0.1188	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		171.38350	127.783	16.25	0.1405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,540.78350	1,758.783	16.25	0.8595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,063.68950	1,239.388	16.75	0.7290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		100.56670	73.213	16.13	0.0897	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,664.37960	1,468.729	19.77	0.6618	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		363.77960	429.729	19.77	0.3382	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,814.80340	4,075.852	19.17	0.9929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		5.40340	4.852	19.17	0.0071	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		937.61010	786.474	18.17	0.4868	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		878.70950	733.600	18.00	0.4634	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		668.90950	785.600	18.00	0.5366	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,891.05000	2,662.898	21.78	0.8167	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	20/06/2019		Foreign Exchange Option	17.22	Call		181.25000	214.898	21.78	0.1833	0.00	0	20,000
\$ / R	On	28/06/2019		Foreign Exchange Option	14.20	Call		911.09830	1,058.845	17.20	0.6497	0.00	0	0
\$ / R	On	28/06/2019		Foreign Exchange Option	14.20	Put		586.29830	471.945	17.20	0.3503	0.00	0	250
\$ / R	On	28/06/2019		Foreign Exchange Option	16.32	Put		2,099.73950	1,894.141	20.58	0.7186	0.00	0	0
\$ / R	On	28/06/2019		Foreign Exchange Option	16.32	Call		304.53950	361.041	20.58	0.2814	0.00	0	250
\$ / R	On	28/06/2019		Foreign Exchange Option	15.17	Put		1,191.59240	1,024.545	18.71	0.5469	0.00	0	0
\$ / R	On	28/06/2019		Foreign Exchange Option	15.17	Call		546.39240	641.445	18.71	0.4531	0.00	0	500
\$ / R	On	28/06/2019		Foreign Exchange Option	14.25	Call		887.48070	1,032.183	17.28	0.6389	0.00	0	0
\$ / R	On	28/06/2019		Foreign Exchange Option	14.25	Put		612.68070	495.283	17.28	0.3611	0.00	0	250
\$ / R	On	28/06/2019		Foreign Exchange Option	15.96	Put		1,801.97140	1,603.160	19.99	0.6729	0.00	0	0
\$ / R	On	28/06/2019		Foreign Exchange Option	15.96	Call		366.77140	430.060	19.99	0.3271	0.00	0	250
\$ / R	On	28/06/2019		Foreign Exchange Option	13.00	Put		153.95090	113.553	16.08	0.1247	0.00	0	500
\$ / R	On	28/06/2019		Foreign Exchange Option	13.00	Call		1,678.75090	1,900.453	16.08	0.8753	0.00	0	0
\$ / R	On	01/07/2019		Foreign Exchange Option	13.19	Put		200.14430	150.110	16.19	0.1541	0.00	0	0
\$ / R	On	01/07/2019		Foreign Exchange Option	13.19	Call		1,540.44430	1,752.610	16.19	0.8459	0.00	0	0
\$ / R	On	03/07/2019		Foreign Exchange Option	13.45	Call		1,360.77360	1,558.916	16.42	0.8006	0.00	0	0
\$ / R	On	03/07/2019		Foreign Exchange Option	13.45	Put		276.77360	212.716	16.42	0.1994	0.00	0	39,250
\$ / R	On	03/07/2019		Foreign Exchange Option	16.44	Put		2,202.67740	1,994.212	20.71	0.7286	0.00	0	0
\$ / R	On	03/07/2019		Foreign Exchange Option	16.44	Call		296.67740	350.412	20.71	0.2714	0.00	0	39,250
\$ / R	On	31/07/2019		Foreign Exchange Option	14.20	Call		1,004.81420	1,154.036	17.18	0.6540	0.00	0	0
\$ / R	On	31/07/2019		Foreign Exchange Option	14.20	Put		619.71420	505.637	17.18	0.3460	0.00	0	250
\$ / R	On	31/07/2019		Foreign Exchange Option	16.50	Put		2,259.31420	2,053.467	20.68	0.7129	0.00	0	0
\$ / R	On	31/07/2019		Foreign Exchange Option	16.50	Call		344.41420	401.867	20.68	0.2871	0.00	0	250
\$ / R	On	31/07/2019		Foreign Exchange Option	15.34	Put		1,338.93410	1,168.840	18.93	0.5566	0.00	0	0
\$ / R	On	31/07/2019		Foreign Exchange Option	13.00	Call		1,761.22730	1,977.916	15.85	0.8690	0.00	0	0
\$ / R	On	31/07/2019		Foreign Exchange Option	15.34	Call		584.03410	677.240	18.93	0.4434	0.00	0	500
\$ / R	On	31/07/2019		Foreign Exchange Option	14.25	Call		981.18410	1,127.574	17.26	0.6440	0.00	0	0
\$ / R	On	31/07/2019		Foreign Exchange Option	14.25	Put		646.08410	529.174	17.26	0.3560	0.00	0	250
\$ / R	On	31/07/2019		Foreign Exchange Option	16.14	Put		1,961.29450	1,763.110	20.16	0.6709	0.00	0	0
\$ / R	On	31/07/2019		Foreign Exchange Option	16.14	Call		406.39450	471.509	20.16	0.3291	0.00	0	250
\$ / R	On	31/07/2019		Foreign Exchange Option	13.00	Put		176.12730	129.516	15.85	0.1310	0.00	0	500
\$ / R	On	01/08/2019		Foreign Exchange Option	13.24	Put		240.27810	182.958	16.19	0.1692	0.00	0	0
\$ / R	On	01/08/2019		Foreign Exchange Option	13.24	Call		1,587.27810	1,793.258	16.19	0.8308	0.00	0	0
\$ / R	On	13/08/2019		Foreign Exchange Option	16.35	Put		2,136.26910	1,936.145	20.43	0.6866	0.00	0	0
\$ / R	On	13/08/2019		Foreign Exchange Option	16.35	Call		395.16910	458.845	20.43	0.3134	0.00	0	3,147
\$ / R	On	13/08/2019		Foreign Exchange Option	14.48	Put		785.81280	656.770	17.60	0.3981	0.00	0	3,147
\$ / R	On	13/08/2019		Foreign Exchange Option	14.48	Call		914.71280	1,049.470	17.60	0.6019	0.00	0	0
\$ / R	On	30/08/2019		Foreign Exchange Option	14.20	Call		1,087.22150	1,237.395	17.17	0.6580	0.00	0	0
\$ / R	On	30/08/2019		Foreign Exchange Option	14.20	Put		647.22150	532.995	17.17	0.3420	0.00	0	250
\$ / R	On	30/08/2019		Foreign Exchange Option	16.70	Put		2,432.56460	2,225.240	20.81	0.7127	0.00	0	0
\$ / R	On	30/08/2019		Foreign Exchange Option	16.70	Call		372.56460	429.639	20.81	0.2873	0.00	0	250
\$ / R	On	30/08/2019		Foreign Exchange Option	15.52	Put		1,489.81690	1,315.413	19.13	0.5677	0.00	0	0
\$ / R	On	30/08/2019		Foreign Exchange Option	15.52	Call		609.81690	699.813	19.13	0.4323	0.00	0	500
\$ / R	On	30/08/2019		Foreign Exchange Option	14.25	Call		1,063.56770	1,211.051	17.24	0.6487	0.00	0	0
\$ / R	On	30/08/2019		Foreign Exchange Option	14.25	Put		673.56770	556.651	17.24	0.3513	0.00	0	250
\$ / R	On	30/08/2019		Foreign Exchange Option	16.33	Put		2,124.72500	1,926.263	20.33	0.6728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			434.72500	500.663	20.33	0.3272	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			194.84790	143.657	15.70	0.1357	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,834.84790	2,048.057	15.70	0.8643	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			280.11180	216.508	16.19	0.1822	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,635.61180	1,836.508	16.19	0.8178	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			918.18160	779.998	17.88	0.4269	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			897.28160	1,023.698	17.88	0.5731	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,538.32000	4,290.830	24.26	0.8571	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			189.22000	206.430	24.26	0.1429	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,520.15950	1,346.395	19.12	0.5632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			641.15950	732.495	19.12	0.4368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			638.55190	729.489	19.14	0.4354	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			546.66970	450.705	16.93	0.2988	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,888.84160	2,671.805	21.38	0.7503	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			329.84160	377.905	21.38	0.2497	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,931.50820	4,195.929	17.34	0.9880	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			10.50820	9.829	17.34	0.0120	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,447.20570	3,213.970	22.14	0.7966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,265.69350	2,496.926	14.47	0.9303	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			94.69350	60.826	14.47	0.0697	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,762.64780	1,577.385	19.58	0.6068	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			563.64780	643.485	19.58	0.3932	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,247.66970	1,416.805	16.93	0.7012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			342.12510	273.390	16.44	0.2106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,556.49650	1,752.413	16.45	0.7878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			345.49650	276.313	16.45	0.2122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,569.77820	1,766.180	16.42	0.7912	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			338.77820	270.080	16.42	0.2088	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			239.11970	263.669	22.88	0.1791	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,700.01860	1,897.779	16.03	0.8236	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			279.01860	211.678	16.03	0.1764	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,161.13840	1,316.611	17.08	0.6711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			630.13840	520.512	17.08	0.3289	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,563.12510	1,759.490	16.44	0.7894	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			218.36810	239.298	23.57	0.1620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,279.67740	1,453.565	16.87	0.7117	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			518.67740	427.465	16.87	0.2883	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,825.75100	4,590.072	24.75	0.8617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			176.75100	206.172	24.75	0.1383	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,858.11970	3,617.569	22.88	0.8209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			220.38710	241.668	23.50	0.1637	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,185.95800	1,345.477	17.04	0.6800	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			604.95800	499.377	17.04	0.3200	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			687.47290	785.722	18.89	0.4617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,396.47290	1,229.622	18.89	0.5383	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,217.36810	3,973.198	23.57	0.8380	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			284.38450	324.001	21.88	0.2179	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,071.47160	1,215.303	17.34	0.6369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			730.47160	609.203	17.34	0.3631	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,027.84070	3,785.493	23.20	0.8293	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			228.84070	251.593	23.20	0.1707	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,179.38710	3,935.568	23.50	0.8363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,527.55190	1,353.389	19.14	0.5646	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,521.45750	3,285.438	22.23	0.8019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			262.45750	291.538	22.23	0.1981	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,127.25720	1,277.341	17.16	0.6586	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			666.25720	551.241	17.16	0.3414	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,253.38450	3,027.901	21.88	0.7821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			268.20570	300.070	22.14	0.2034	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			908.68360	1,033.682	17.93	0.5681	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			957.68360	817.582	17.93	0.4319	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,594.88020	2,386.525	20.91	0.7112	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			401.88020	459.225	20.91	0.2888	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,145.02570	1,294.536	17.22	0.6535	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			698.02570	581.836	17.22	0.3465	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,623.42230	1,446.096	19.27	0.5740	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			640.42230	728.796	19.27	0.4260	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			466.25220	533.119	20.44	0.3279	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,269.25220	2,070.419	20.44	0.6721	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,168.74390	1,320.827	17.14	0.6623	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			671.74390	558.127	17.14	0.3377	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			209.68850	153.742	15.46	0.1380	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,906.68850	2,116.442	15.46	0.8620	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			315.82950	246.025	16.20	0.1917	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,686.52950	1,882.625	16.20	0.8083	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,225.85870	1,377.646	17.22	0.6582	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			721.15870	605.446	17.22	0.3418	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,778.78570	1,598.199	19.48	0.5829	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			663.48570	750.399	19.48	0.4171	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,765.08300	2,554.991	21.04	0.7105	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			429.78300	487.191	21.04	0.2895	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			356.41580	282.632	16.30	0.2036	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,721.11580	1,914.832	16.30	0.7964	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,437.80870	2,236.451	20.58	0.6744	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			492.50870	558.651	20.58	0.3256	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,249.63860	1,405.420	17.17	0.6664	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			694.93860	583.220	17.17	0.3336	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,980.14890	2,190.306	15.42	0.8582	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			225.44890	168.106	15.42	0.1418	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,323.27480	1,483.149	17.21	0.6701	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			714.67480	605.449	17.21	0.3299	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,908.29750	2,697.069	21.14	0.7087	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			456.89750	514.769	21.14	0.2913	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,909.20120	1,726.330	19.62	0.5881	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,051.30670	2,259.074	15.40	0.8551	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			687.80120	774.030	19.62	0.4119	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,299.40580	1,455.548	17.25	0.6623	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			740.80580	627.848	17.25	0.3377	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,579.82400	2,377.172	20.69	0.6748	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			518.42400	584.872	20.69	0.3252	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			242.70670	181.374	15.40	0.1449	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			395.03320	314.601	16.30	0.2119	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,769.23320	1,958.101	16.30	0.7881	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,083.77610	942.262	18.05	0.4279	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,061.67610	1,189.562	18.05	0.5721	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,392.23250	5,162.539	24.58	0.8463	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			226.93250	267.139	24.58	0.1537	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,981.27670	3,247.282	13.95	0.9630	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			36.57670	32.682	13.95	0.0370	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,657.95950	1,846.198	16.70	0.7537	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			483.25950	401.598	16.70	0.2463	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			769.25500	863.998	19.31	0.4429	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,754.55500	1,579.398	19.31	0.5571	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			774.45740	869.916	19.29	0.4454	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,739.75740	1,565.316	19.29	0.5546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,009.10540	2,796.761	21.22	0.7109	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			463.80540	521.361	21.22	0.2891	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			771.85090	866.949	19.30	0.4441	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,747.15090	1,572.349	19.30	0.5559	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,409.08110	1,571.178	17.29	0.6741	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			738.78110	630.378	17.29	0.3259	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,062.48100	2,849.951	21.32	0.7050	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			492.78100	550.751	21.32	0.2950	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,059.79340	1,874.308	19.87	0.5925	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,131.23240	2,338.416	15.46	0.8515	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			720.09340	805.108	19.87	0.4075	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,385.15650	1,543.859	17.34	0.6666	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			764.85650	653.059	17.34	0.3334	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,733.36010	2,529.009	20.88	0.6733	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			553.66010	619.809	20.88	0.3267	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			260.93240	197.616	15.46	0.1485	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			434.77350	351.419	16.43	0.2204	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,819.17350	2,006.319	16.43	0.7796	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			474.68490	390.856	16.65	0.2287	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,867.88490	2,055.456	16.65	0.7713	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			517.53060	432.724	16.88	0.2362	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,923.53060	2,111.224	16.88	0.7638	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,732.96160	1,902.569	17.54	0.7074	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	14.01	Put			718.56160	615.268	17.54	0.2926	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,320.26350	3,111.827	21.94	0.6836	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			614.66350	679.127	21.94	0.3164	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,077.51050	1,190.249	19.58	0.5046	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,683.11050	1,522.949	19.58	0.4954	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,083.65650	1,197.013	19.55	0.5068	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,669.25650	1,509.713	19.55	0.4932	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,202.96810	3,459.602	15.22	0.9398	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			88.56810	72.302	15.22	0.0602	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,080.58150	1,193.625	19.56	0.5057	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,676.18150	1,516.325	19.56	0.4943	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			555.60560	469.296	17.00	0.2419	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,974.50560	2,161.596	17.00	0.7581	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,007.77850	2,193.357	16.96	0.7540	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			584.17850	495.457	16.96	0.2460	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			613.94440	523.812	16.92	0.2492	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,056.44440	2,241.812	16.92	0.7508	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,416.13240	1,546.942	18.66	0.5790	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,393.33240	1,248.342	18.66	0.4210	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,423.33000	1,554.865	18.63	0.5813	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,380.53000	1,236.265	18.63	0.4187	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,419.72160	1,550.901	18.65	0.5802	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,386.92160	1,242.301	18.65	0.4198	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,528.26470	1,380.717	18.88	0.4306	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,454.36470	1,584.017	18.88	0.5694	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,568.60280	1,701.148	18.84	0.5814	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,535.20280	1,388.948	18.84	0.4186	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,575.74770	1,708.866	18.81	0.5834	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,522.34770	1,376.666	18.81	0.4166	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,572.16980	1,704.997	18.83	0.5824	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,528.76980	1,382.797	18.83	0.4176	0.00	0	0
Total \$ / R Option												59,755,293.10	140,617	5,445,933
Total \$ / R												6,856,890,415.90	610,116	6,179,839
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.44250		14.19230			0.0000	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.60020		14.34170			0.0000	146,002.00	10	474
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.76100		14.49940			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.93610		14.67100			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.10460		14.83470			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.29730		15.02440			0.0000	0.00	0	0
Total \$ / R MAXI Future												146,002.00	10	474
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			147,771.34730	122,750.000	12.26	1.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			1.34730	0.000	12.26	0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11.69930	0.000	12.26	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		100,781.69930	75,750.000	12.26	1.0000	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		11.04410	0.000	12.26	0.0000	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		101,781.04410	76,750.000	12.26	1.0000	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		12.39650	0.000	12.26	0.0000	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		99,782.39650	74,750.000	12.26	1.0000	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		67,322.69910	83,333.589	16.90	0.6969	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		35,152.69910	25,313.589	16.90	0.3031	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		66,784.76320	82,709.314	16.92	0.6939	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		35,614.76320	25,689.314	16.92	0.3061	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		66,249.93930	82,088.419	16.93	0.6908	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		36,079.93930	26,068.419	16.93	0.3092	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		79,610.37240	93,382.248	17.46	0.6122	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		65,670.37240	53,282.248	17.46	0.3878	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		79,170.94500	92,880.670	17.47	0.6100	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		66,230.94500	53,780.670	17.47	0.3900	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		78,733.81930	92,381.913	17.49	0.6078	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		66,793.81930	54,281.913	17.49	0.3922	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		92,040.17930	104,661.180	17.89	0.5732	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		93,940.17930	80,051.180	17.89	0.4268	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		91,647.66600	104,228.488	17.90	0.5715	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		94,547.66600	80,618.488	17.90	0.4285	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		91,257.40040	103,797.663	17.92	0.5698	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		95,157.40040	81,187.663	17.92	0.4302	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		144,447.40170	161,648.983	17.05	0.6980	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		63,977.40170	54,188.983	17.05	0.3020	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		145,538.06760	162,827.238	17.03	0.7011	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		63,068.06760	53,367.238	17.03	0.2989	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		144,992.11640	162,237.215	17.04	0.6995	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		63,522.11640	53,777.215	17.04	0.3005	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		142,462.63900	157,178.120	18.45	0.6202	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		107,022.63900	94,448.120	18.45	0.3798	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		142,041.78160	156,716.271	18.46	0.6189	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		107,601.78160	94,986.271	18.46	0.3811	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		141,622.33550	156,255.233	18.47	0.6176	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		108,182.33550	95,525.233	18.47	0.3824	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												146,002.00	10	474
£ / R	On	14/12/2018	Foreign Exchange Future		18.12690		17.93000		0.0000	887,547,404.70	48,963	0		
£ / R	On	21/01/2019	Foreign Exchange Future		18.23680		18.02940		0.0000	0.00	0	4,112		
£ / R	On	31/01/2019	Foreign Exchange Future		18.26780		18.05990		0.0000	0.00	0	27		
£ / R	On	28/02/2019	Foreign Exchange Future		18.35450		18.14560		0.0000	0.00	0	47		
£ / R	On	18/03/2019	Foreign Exchange Future		18.41060		18.20130		0.0000	2,282,914.40	124	396,859		
£ / R	On	29/03/2019	Foreign Exchange Future		18.44620		18.23630		0.0000	0.00	0	80		
£ / R	On	14/06/2019	Foreign Exchange Future		18.69400		18.47990		0.0000	12,338,040.00	660	5,764		

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 Future			19.00220		18.78320			0.0000	0.00	0	13,875
£ / R	On	13/12/2019	Foreign Exchange Future			19.29840		19.07320			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.62970		19.40160			0.0000	0.00	0	0
Total £ / R Future												902,168,359.10	49,747	421,011
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			1,370.16530	1,173.100	17.14	1.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			0.16530	0.000	17.14	0.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			3,070.02190	2,873.100	17.14	1.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.02190	0.000	17.14	0.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			26.70980	6.900	17.14	1.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			216.70980	0.000	17.14	0.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			25.26310	0.000	17.14	0.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			225.26310	3.100	17.14	1.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			28.24320	16.900	17.14	1.0000	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			208.24320	0.000	17.14	0.0000	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			413.26590	310.755	16.24	0.4284	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			352.66590	457.555	16.24	0.5716	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			920.17510	769.259	17.24	0.6626	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			190.07510	247.059	17.24	0.3374	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			344.49030	275.886	16.84	0.2970	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			820.09030	960.386	16.84	0.7030	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			578.15580	684.123	16.89	0.5450	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			676.85580	573.523	16.89	0.4550	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			724.11330	848.756	16.88	0.6202	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			522.81330	438.156	16.88	0.3798	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			573.88970	679.030	16.89	0.5425	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			682.58970	578.430	16.89	0.4575	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			582.44700	689.242	16.88	0.5476	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			671.14700	568.642	16.88	0.4524	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,948.06610	1,772.859	18.37	0.8000	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			149.36610	183.458	18.37	0.2000	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			288.11130	348.706	17.54	0.3368	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,276.81130	1,128.106	17.54	0.6632	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,107.01970	1,928.134	18.56	0.8231	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			128.31970	158.734	18.56	0.1769	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,282.61140	3,084.456	19.70	0.9297	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			43.91140	55.056	19.70	0.0703	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,134.40390	994.246	17.38	0.6229	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			335.70390	404.846	17.38	0.3771	0.00	0	2,500
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			587.11010	498.337	16.92	0.3973	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			733.41010	854.537	16.92	0.6027	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			817.32620	922.874	16.95	0.5353	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			967.42620	858.874	16.95	0.4647	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			813.18090	918.123	16.95	0.5335	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			973.28090	864.123	16.95	0.4665	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			821.49430	927.643	16.95	0.5370	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			961.59430	853.643	16.95	0.4630	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,112.30400	1,227.878	17.38	0.5540	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,159.10400	1,055.678	17.38	0.4460	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,120.86800	1,237.346	17.38	0.5568	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,147.66800	1,045.146	17.38	0.4432	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,116.57900	1,232.601	17.38	0.5554	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,153.37900	1,050.401	17.38	0.4446	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,005.64370	1,101.708	18.08	0.4605	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,902.44370	1,773.308	18.08	0.5395	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,012.21240	1,108.761	18.07	0.4626	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,889.01240	1,760.361	18.07	0.5374	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,008.92670	1,105.229	18.07	0.4616	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,895.72670	1,766.829	18.07	0.5384	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,268.04450	1,367.653	18.93	0.4782	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,176.44450	2,047.953	18.93	0.5218	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,274.68680	1,374.701	18.92	0.4800	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,163.08680	2,035.001	18.92	0.5200	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,271.36570	1,371.177	18.92	0.4791	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,169.76570	2,041.477	18.92	0.5209	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												902,168,359.10	49,747	427,511
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12711		0.12500			0.0000	877,694.55	6,905	0
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12951		0.12729			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13191		0.12964			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13457		0.13226			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13715		0.13477			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14359		0.14111			0.0000	0.00	0	0
Total ¥ / R Future												877,694.55	6,905	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			500.28220	711.000	17.80	1.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			0.18220	0.000	17.80	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			2.06420	0.000	17.80	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			501.96420	289.000	17.80	1.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,500.10000	1,711.000	17.80	1.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			0.00000	0.000	17.80	0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,007.30500	1,167.449	22.61	0.7648	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			278.70500	216.749	22.61	0.2352	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			476.56790	572.443	22.73	0.5099	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			747.96790	621.743	22.73	0.4901	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,792.63570	1,997.341	22.49	0.9316	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			64.03570	46.641	22.49	0.0684	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			728.64810	818.100	19.49	0.5695	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			764.24810	626.700	19.49	0.4305	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			416.65840	467.081	21.12	0.3728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,452.25840	1,275.681	21.12	0.6272	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,230.86230	1,378.012	17.06	0.8012	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			266.46230	186.612	17.06	0.1988	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,076.97210	1,205.964	20.95	0.6106	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			851.47210	748.864	20.95	0.3894	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			700.40820	777.930	21.59	0.4535	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,474.90820	1,320.830	21.59	0.5465	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,625.39150	1,805.918	20.32	0.7694	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			399.89150	348.818	20.32	0.2306	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,896.45770	2,086.656	19.68	0.7818	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			419.25770	371.556	19.68	0.2182	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,341.56360	1,484.447	20.52	0.6420	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			864.36360	769.347	20.52	0.3580	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			945.98730	1,040.148	21.36	0.5041	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,468.78730	1,325.048	21.36	0.4959	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,427.48090	1,540.864	21.42	0.5892	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,316.48090	1,182.264	21.42	0.4108	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,114.94070	1,184.916	22.68	0.4821	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,003.94070	1,826.315	22.68	0.5179	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,864.37100	2,025.765	20.16	0.7099	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			753.37100	667.164	20.16	0.2901	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												877,694.55	6,905	0
€ / R	On	14/12/2018	Foreign Exchange Future			16.29940		16.10380			0.0000	729,707,838.60	44,769	0
€ / R	On	21/12/2018	Foreign Exchange Future			16.30670		16.10320			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.35370		16.14160			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.41940		16.21280			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.54790		16.33930			0.0000	0.00	0	26
€ / R	On	18/03/2019	Foreign Exchange Future			16.60950		16.40020			0.0000	12,888,972.00	776	123,400
€ / R	On	29/03/2019	Foreign Exchange Future			16.59960		16.39030			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.92270		16.70870			0.0000	84,613.50	5	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.14680		16.93000			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.26770		17.04900			0.0000	0.00	0	9,596
€ / R	On	13/12/2019	Foreign Exchange Future			17.60010		17.37620			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.90410		17.67620			0.0000	0.00	0	0
Total € / R Future												742,681,424.10	45,550	162,432
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			0.01960	0.000	13.23	0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,786.21960	1,590.600	13.23	1.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			0.01950	0.000	13.23	0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,796.21950	1,600.600	13.23	1.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			0.01970	0.000	13.23	0.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,776.21970	1,580.600	13.23	1.0000	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,896.20000	4,700.600	13.23	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		0.00000	0.000	13.23	0.0000	0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put		72.35280	30.958	19.73	0.1357	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call		345.55280	507.658	19.73	0.8643	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put		108.95080	49.929	14.21	0.1693	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call		400.55080	553.629	14.21	0.8307	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put		375.54070	263.875	15.20	0.4312	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call		288.34070	383.275	15.20	0.5688	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put		222.12990	158.809	15.08	0.2314	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call		791.42990	936.709	15.08	0.7686	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		401.43380	313.458	15.64	0.3414	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		3,290.44590	3,089.257	21.15	0.9348	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		40.64590	48.757	21.15	0.0652	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		406.21710	317.589	15.66	0.3444	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		661.23200	781.249	15.67	0.6527	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		411.03200	321.749	15.67	0.3473	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		259.23400	311.273	17.60	0.3333	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,189.03400	1,031.773	17.60	0.6667	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		671.63380	792.958	15.64	0.6586	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		994.16180	1,151.771	15.05	0.8049	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		193.96180	142.270	15.05	0.1951	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		342.15490	262.700	15.47	0.3032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		742.35490	872.200	15.47	0.6968	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		666.41710	787.089	15.66	0.6556	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put		534.58430	433.100	15.96	0.4047	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call		604.88430	712.700	15.96	0.5953	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		724.29860	820.069	16.58	0.5360	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		875.59860	757.369	16.58	0.4640	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		720.51140	815.790	16.59	0.5339	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		881.81140	763.090	16.59	0.4661	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		716.74370	811.531	16.60	0.5319	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		888.04370	768.831	16.60	0.4681	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		467.64040	397.485	15.58	0.2765	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,367.64040	1,514.285	15.58	0.7235	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,025.20210	2,843.237	20.06	0.7736	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		305.20210	340.037	20.06	0.2264	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,249.05940	1,382.758	15.73	0.6871	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		559.05940	475.958	15.73	0.3129	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		897.67720	997.889	16.70	0.5505	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		977.67720	861.089	16.70	0.4495	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		753.83480	834.241	17.57	0.4557	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,474.83480	1,336.541	17.57	0.5443	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,102.27650	1,941.597	18.60	0.6475	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		551.27650	609.297	18.60	0.3525	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		750.89920	831.009	17.58	0.4543	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,481.89920	1,343.310	17.58	0.5457	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		747.98200	827.798	17.59	0.4529	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,488.98200	1,350.098	17.59	0.5471	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,610.47140	1,475.504	17.62	0.5196	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			962.88340	1,052.348	17.60	0.4828	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,596.68340	1,462.248	17.60	0.5172	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			551.30610	479.797	15.63	0.2647	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,689.33000	3,505.372	20.43	0.7499	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			445.53000	485.472	20.43	0.2501	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			959.77520	1,048.970	17.61	0.4816	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,603.57520	1,468.870	17.61	0.5184	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			956.67140	1,045.604	17.62	0.4804	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,716.93130	3,934.631	16.02	0.9487	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			70.73130	64.531	16.02	0.0513	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,777.50610	1,929.897	15.63	0.7353	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,923.45340	1,785.710	18.39	0.5181	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,136.66310	1,226.590	18.40	0.4809	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,930.46310	1,792.490	18.40	0.5191	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,142.65310	1,233.039	18.38	0.4829	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,916.45310	1,778.939	18.38	0.5171	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,139.65340	1,229.809	18.39	0.4819	0.00	0	0
Total € / R Option												0.00	0	230,700
Total € / R												742,681,424.10	45,550	393,132
AUS / R	On	14/12/2018	Foreign Exchange Future			10.34420		10.25700			0.0000	151,614,939.40	14,657	0
AUS / R	On	18/03/2019	Foreign Exchange Future			10.47040		10.37560			0.0000	0.00	0	5,738
AUS / R	On	14/06/2019	Foreign Exchange Future			10.60070		10.50360			0.0000	0.00	0	15,746
AUS / R	On	16/09/2019	Foreign Exchange Future			10.74460		10.64490			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.88360		10.78130			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			11.04210		10.93800			0.0000	0.00	0	0
Total AUS / R Future												151,614,939.40	14,657	21,884
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			0.01140	0.000	14.75	0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,213.01140	1,125.800	14.75	1.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			0.01120	0.000	14.75	0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,223.01120	1,135.800	14.75	1.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			0.01100	0.000	14.75	0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,233.01100	1,145.800	14.75	1.0000	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			281.02900	235.161	13.61	0.4254	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			291.94420	340.299	13.62	0.5690	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			286.34420	239.899	13.62	0.4310	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			301.37120	350.879	13.60	0.5801	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			275.77120	230.479	13.60	0.4199	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			296.62900	345.561	13.61	0.5746	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			239.99330	268.704	14.70	0.3738	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			756.39330	688.004	14.70	0.6262	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			245.07370	274.366	14.66	0.3800	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			741.47370	673.666	14.66	0.6200	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			242.51870	271.520	14.68	0.3769	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			748.91870	680.820	14.68	0.6231	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			476.56590	520.598	14.17	0.5199	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			591.66590	535.998	14.17	0.4801	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			472.78120	516.508	14.19	0.5170	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			597.88120	541.908	14.19	0.4830	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			480.37990	524.722	14.16	0.5229	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			585.47990	530.122	14.16	0.4771	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			564.96210	610.165	14.37	0.5219	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			693.66210	636.565	14.37	0.4781	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			572.51710	618.376	14.34	0.5269	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			681.21710	624.776	14.34	0.4731	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			750.86590	691.406	14.50	0.5004	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			532.16590	575.006	14.50	0.4996	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			568.72930	614.201	14.36	0.5244	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			687.42930	630.601	14.36	0.4756	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			701.22310	748.474	15.26	0.5324	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			813.22310	756.374	15.26	0.4676	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			697.47640	744.501	15.27	0.5303	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			819.47640	762.401	15.27	0.4697	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			693.74550	740.544	15.29	0.5283	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			825.74550	768.444	15.29	0.4717	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												151,614,939.40	14,657	22,884
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.78980		10.61460			0.0000	8,092,350.00	750	0
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.93040		10.74720			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.06870		10.88340			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.08710		10.90090			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.23460		11.04520			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.37890		11.18610			0.0000	0.00	0	0
Total CAD/ R Future												8,092,350.00	750	750
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,134.60360	1,309.800	15.80	1.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			0.00360	0.000	15.80	0.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,124.60460	1,299.800	15.80	1.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			0.00460	0.000	15.80	0.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,144.60280	1,319.800	15.80	1.0000	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			0.00280	0.000	15.80	0.0000	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			329.78360	427.436	14.47	0.6136	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			312.58360	227.036	14.47	0.3864	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			325.15910	421.898	14.48	0.6087	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			317.95910	231.498	14.48	0.3913	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			334.46020	433.023	14.46	0.6185	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			307.26020	222.623	14.46	0.3815	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			496.08840	594.106	14.52	0.6145	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			412.68840	325.406	14.52	0.3855	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			491.45920	588.814	14.53	0.6109	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			418.05920	330.114	14.53	0.3891	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			500.75080	599.439	14.50	0.6180	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			407.35080	320.739	14.50	0.3820	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			405.80530	474.280	15.65	0.4509	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			884.90530	767.180	15.65	0.5491	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			402.86480	470.900	15.67	0.4484	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			891.96480	773.800	15.67	0.5516	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			399.94240	467.540	15.69	0.4460	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			899.04240	780.440	15.69	0.5540	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			507.28970	580.594	15.96	0.4647	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,002.08970	885.994	15.96	0.5353	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			504.25820	577.181	15.97	0.4626	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,009.05820	892.581	15.97	0.5374	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			510.34440	584.028	15.94	0.4668	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			995.14440	879.428	15.94	0.5332	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			631.54930	709.252	16.63	0.4794	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,135.44930	1,020.352	16.63	0.5206	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			628.46660	705.841	16.64	0.4776	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,142.36660	1,026.941	16.64	0.5224	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			634.64830	712.680	16.62	0.4812	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,128.54830	1,013.780	16.62	0.5188	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												8,092,350.00	750	750
CF CANDCO	On	18/03/2019	Foreign Exchange Future			233.26000		171.02000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			14.47860		14.28730			0.0000	12,929,389.80	893	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.76980		14.56510			0.0000	3,692,450.00	250	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			15.06280		14.85340			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.38530		15.17120			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.69800		15.47830			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.36860		16.14060			0.0000	0.00	0	0
Total CHF / R Future												16,621,839.80	1,143	1,293
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,077.90780	1,268.600	13.40	1.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			0.60780	0.000	13.40	0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,067.94090	1,258.600	13.40	1.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			0.64090	0.000	13.40	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
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,087.87650	1,278.600	13.40	1.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			0.57650	0.000	13.40	0.0000	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			540.62340	654.290	16.56	0.6126	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			445.52340	354.490	16.56	0.3874	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			535.70180	648.719	16.56	0.6094	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			450.60180	358.919	16.56	0.3906	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			545.57790	659.895	16.55	0.6158	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			440.47790	350.095	16.55	0.3842	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			786.34570	901.408	17.24	0.5965	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			662.94570	568.608	17.24	0.4035	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			781.70480	896.310	17.25	0.5944	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			668.30480	573.510	17.25	0.4056	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			791.00930	906.529	17.23	0.5987	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			657.60930	563.729	17.23	0.4013	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			767.09330	853.929	18.55	0.4837	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,285.89330	1,158.629	18.55	0.5163	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			763.88550	850.404	18.56	0.4822	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,292.68550	1,165.104	18.56	0.5178	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			770.31020	857.469	18.54	0.4852	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,279.11020	1,152.169	18.54	0.5148	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			969.64350	1,062.790	18.82	0.5037	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,441.34350	1,314.790	18.82	0.4963	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			966.34440	1,059.200	18.83	0.5024	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,448.04440	1,321.200	18.83	0.4976	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			963.06400	1,055.617	18.84	0.5011	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,454.76400	1,327.617	18.84	0.4989	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,229.64180	1,327.874	19.77	0.5156	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,719.04180	1,589.274	19.77	0.4844	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,226.43170	1,324.414	19.78	0.5146	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,725.83170	1,595.814	19.78	0.4854	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,232.86220	1,331.345	19.76	0.5167	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,712.26220	1,582.745	19.76	0.4833	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												16,621,839.80	1,143	1,293
CNH / R	On	14/12/2018	Foreign Exchange Future			2.09100		2.06180			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11160		2.08030			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13310		2.10100			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,518.06000	1,810.000	16.75	1.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			0.06000	0.000	16.75	0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,418.06580	1,710.000	16.75	1.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			0.06580	0.000	16.75	0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,618.05510	1,910.000	16.75	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			0.05510	0.000	16.75	0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			710.34880	552.480	15.40	0.4323	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			571.52110	717.857	15.44	0.5436	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			768.52110	601.857	15.44	0.4564	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			657.56470	821.574	15.36	0.5919	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			654.56470	505.573	15.36	0.4081	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			613.34880	768.480	15.40	0.5677	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,608.09720	1,851.814	15.26	0.7719	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			398.09720	320.814	15.26	0.2281	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,538.28030	1,778.429	15.25	0.7576	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			428.28030	347.429	15.25	0.2424	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,679.49180	1,926.698	15.27	0.7858	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			369.49180	295.698	15.27	0.2142	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18320		2.16660			0.0000	305,648.00	140	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23680		2.20860			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27970		2.25130			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.32670		2.29770			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.45610		2.42570			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.50700		2.47600			0.0000	0.00	0	0
Total DKK / R Future												305,648.00	140	250
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			769.46350	932.000	16.42	1.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			3.46350	0.000	16.42	0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			671.56840	832.000	16.42	1.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			5.56840	0.000	16.42	0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			868.16450	1,032.000	16.42	1.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			2.16450	0.000	16.42	0.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,009.54330	831.144	15.58	0.5362	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			564.19790	680.562	15.37	0.5082	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			878.19790	712.562	15.37	0.4918	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			528.42080	637.919	15.46	0.4857	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			942.42080	769.919	15.46	0.5143	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			495.54330	599.144	15.58	0.4638	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			464.14460	383.356	14.75	0.2549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,512.60410	1,711.308	14.78	0.7303	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			499.60410	414.308	14.78	0.2697	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,452.48500	1,643.889	14.80	0.7151	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			539.48500	446.889	14.80	0.2849	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,577.14460	1,780.356	14.75	0.7451	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			971.60040	1,079.541	16.29	0.4645	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,794.60040	1,612.541	16.29	0.5355	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			940.29120	1,045.169	16.37	0.4533	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	16/09/2019	Foreign Exchange Option	2.39	Put			1,863.29120	1,678.170	16.37	0.5467	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			909.99660	1,011.891	16.44	0.4422	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,932.99660	1,744.891	16.44	0.5578	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,252.39500	1,363.250	17.21	0.4655	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,295.39500	2,102.250	17.21	0.5345	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,222.42750	1,330.570	17.28	0.4569	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,365.42750	2,169.570	17.28	0.5431	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,193.25120	1,298.743	17.35	0.4483	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,436.25120	2,237.743	17.35	0.5517	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,516.51780	1,633.871	18.14	0.4690	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,756.51780	2,563.871	18.14	0.5310	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,486.92700	1,602.051	18.20	0.4619	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,826.92700	2,632.051	18.20	0.5381	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,457.99400	1,570.925	18.26	0.4549	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,897.99400	2,700.925	18.26	0.5451	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												305,648.00	140	250
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.84830		1.81730			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87120		1.83900			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89450		1.86200			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,573.00000	2,883.000	18.88	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			0.00000	0.000	18.88	0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,473.00000	2,783.000	18.88	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			0.00000	0.000	18.88	0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,373.00000	2,683.000	18.88	1.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			0.00000	0.000	18.88	0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			905.59290	1,113.132	16.87	0.7126	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			415.59290	301.132	16.87	0.2874	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			850.70150	1,049.196	16.97	0.6892	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			460.70150	337.196	16.97	0.3108	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			963.15220	1,179.620	16.78	0.7355	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			373.15220	267.620	16.78	0.2645	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,464.91250	1,698.482	16.81	0.7516	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			444.91250	353.482	16.81	0.2484	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,404.88290	1,629.600	16.85	0.7359	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			484.88290	384.601	16.85	0.2641	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,526.95230	1,769.093	16.78	0.7670	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			406.95230	324.093	16.78	0.2330	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												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
KES / R	On	14/12/2018	Foreign Exchange Future			0.14090		0.13820			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14070		0.13740			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14020		0.13640			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13930		0.13740			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13920		0.13740			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13910		0.13760			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.67470		1.65670			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.70350		1.68090			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.72840		1.70560			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.81040		9.73370			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.93000		9.84700			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.05340		9.96900			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.18870		10.10340			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.70740		10.61700			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.85160		10.76230			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			803.72110	880.400	14.97	1.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			0.02110	0.000	14.97	0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			793.72140	870.400	14.97	1.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			0.02140	0.000	14.97	0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			813.72080	890.400	14.97	1.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			0.02080	0.000	14.97	0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			457.23160	512.611	13.52	0.7369	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			140.23160	112.611	13.52	0.2631	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			450.77390	505.683	13.53	0.7317	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			143.77390	115.683	13.53	0.2683	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			463.74680	519.596	13.50	0.7420	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			136.74680	109.596	13.50	0.2580	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			422.23930	462.563	13.95	0.5733	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			373.23930	329.163	13.95	0.4267	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			417.63630	457.571	13.96	0.5693	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			378.63630	334.171	13.96	0.4307	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			426.88320	467.597	13.94	0.5774	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			367.88320	324.197	13.94	0.4226	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			643.80520	688.839	14.26	0.6341	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			380.40520	340.139	14.26	0.3659	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			638.66920	683.414	14.27	0.6310	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			385.26920	344.713	14.27	0.3690	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			633.57030	678.019	14.29	0.6278	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			390.17030	349.319	14.29	0.3722	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			782.69890	826.734	15.08	0.6182	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			515.69890	469.334	15.08	0.3818	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			777.93540	821.722	15.10	0.6157	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			520.93540	474.322	15.10	0.3843	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			787.49330	831.773	15.07	0.6207	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			510.49330	464.373	15.07	0.3793	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			900.02660	944.004	16.08	0.6035	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			657.72660	612.404	16.08	0.3965	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			895.50520	939.287	16.09	0.6014	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			663.20520	617.687	16.09	0.3986	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			904.57490	948.748	16.07	0.6055	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			652.27490	607.148	16.07	0.3945	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34320		1.33020			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35060		1.33730			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35700		1.34370			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			702.00000	832.000		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			602.00000	732.000		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			802.00000	932.000		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	106.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			27.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	6.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			127.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			73.00000	206.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			237.00000	370.000		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			137.00000	270.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			337.00000	470.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	14/12/2018	Foreign Exchange Future			1.25510		1.26340			0.0000	502,040.00	400	0
QUANTO £On	18/03/2019	Foreign Exchange Future			1.26100		1.26910			0.0000	504,400.00	400	400
QUANTO £On	14/06/2019	Foreign Exchange Future			1.26640		1.27450			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future			1.27220		1.28030			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future			1.27770		1.28570			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future			1.28320		1.29130			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											1,006,440.00	800	400
Total QUANTO £ / \$											1,006,440.00	800	400
QUANTO €On	14/12/2018	Foreign Exchange Future			1.12860		1.13470			0.0000	67,716.00	60	0
QUANTO €On	18/03/2019	Foreign Exchange Future			1.13760		1.14350			0.0000	0.00	0	0
QUANTO €On	14/06/2019	Foreign Exchange Future			1.14640		1.15240			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future			1.15610		1.16210			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future			1.16520		1.17130			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future			1.17040		1.17650			0.0000	0.00	0	0
Total QUANTO € / \$ Future											67,716.00	60	582
Total QUANTO € / \$											67,716.00	60	582
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.86720	0.12711	7.99990			0.0000	0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.82	Call		0.12711	1,826.98470	472.000	17.80	1.0000	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.82	Put		0.12711	27.98470	0.000	17.80	0.0000	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Call		0.12711	1,731.47850	372.000	17.80	1.0000	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Put		0.12711	32.47850	0.000	17.80	0.0000	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Call		0.12711	1,923.11080	572.000	17.80	1.0000	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Put		0.12711	24.11080	0.000	17.80	0.0000	0.00	0	0
Total R / ¥EN Option											0.00	0	0
Total R / ¥EN											0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Future			10.48880		10.34840			0.0000	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Future			10.62590		10.47980			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.77060		10.62210			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.37	Call			978.41930	1,118.800	16.51	1.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.37	Put			0.01930	0.000	16.51	0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Call			968.41960	1,108.800	16.51	1.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Put			0.01960	0.000	16.51	0.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Call			988.41900	1,128.800	16.51	1.0000	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Put			0.01900	0.000	16.51	0.0000	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Call			391.92060	477.714	14.81	0.6556	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			252.12060	191.814	14.81	0.3444	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			386.71390	471.751	14.83	0.6507	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			256.91390	195.851	14.83	0.3493	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			397.17910	483.727	14.80	0.6604	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			247.37910	187.827	14.80	0.3396	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			804.84430	915.832	14.49	0.7813	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			182.74430	145.232	14.49	0.2187	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			797.87860	908.398	14.50	0.7784	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			185.77860	147.798	14.50	0.2216	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			811.84420	923.300	14.49	0.7842	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			179.74420	142.700	14.49	0.2158	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.67440		2.64720			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.56890		2.54910			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.48290		2.46260			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	14,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			0.00710	0.000	20.39	0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			322.80710	295.600	20.39	1.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			0.00690	0.000	20.39	0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			332.80690	305.600	20.39	1.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			0.00730	0.000	20.39	0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			312.80730	285.600	20.39	1.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			233.59390	218.251	20.97	0.7097	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			47.08950	52.153	20.91	0.3136	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			217.98950	203.253	20.91	0.6864	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			44.84320	49.598	20.94	0.3018	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			225.74320	210.698	20.94	0.6982	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			42.69390	47.151	20.97	0.2903	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.80450	4.213	24.74	0.0270	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,071.20450	1,051.313	24.74	0.9730	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			3.64590	4.038	24.74	0.0260	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,081.04590	1,061.138	24.74	0.9740	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.96970	4.394	24.74	0.0280	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,061.36970	1,041.494	24.74	0.9720	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	14,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									8 620 717 535.75	589,261	1,359,148
Total Options									59 755 293.10	140,617	5,684,133
Grand Total:									8,680,472,828.85	729,878	7,043,281