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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/10/2018 Foreign Exchange Future			14.20210		14.15010			0.0000	0.00	0	55
\$ / R On 03/10/2018 Foreign Exchange Future			14.20210		14.15020			0.0000	0.00	0	189
\$ / R On 12/10/2018 Foreign Exchange Future			14.21570		14.16520			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.22140		14.17110			0.0000	0.00	0	4,041
\$ / R On 17/10/2018 Foreign Exchange Future			14.22530		14.17500			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.23500		14.18470			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.24080		14.19060			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.24850		14.19840			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.25040		14.20030			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.25230		14.20230			0.0000	27,578,200.50	1,935	4,369
\$ / R On 01/11/2018 Foreign Exchange Future			14.25430		14.20420			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.25620		14.20620			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.26200		14.21180			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.27690		14.22680			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.28060		14.23060			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.28250		14.23250			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.28810		14.23810			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.29370		14.24370			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.29550		14.24560			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.30670		14.25690			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.30860		14.25880			0.0000	57,234.40	4	5,424

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/12/2018	Foreign Exchange Future			14.31790		14.26820			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.31980		14.27010			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.32910		14.27960			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.33100		14.28150			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.33480		14.28530			0.0000	604,154,480.80	42,146	825,091
\$ / R	On	20/12/2018	Foreign Exchange Future			14.34600		14.29670			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.34790		14.29860			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.36660		14.31760			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.37040		14.32140			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.40000		14.35110			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.42220		14.37340			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.42400		14.37530			0.0000	0.00	0	1,420
\$ / R	On	13/02/2019	Foreign Exchange Future			14.44810		14.39950			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.47580		14.42730			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.50910		14.46080			0.0000	6,775,749.70	467	39,230
\$ / R	On	27/03/2019	Foreign Exchange Future			14.52580		14.47750			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.52950		14.48120			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.53690		14.48870			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.58850		14.54000			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.64560		14.59680			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.65120		14.60230			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.67140		14.62250			0.0000	5,868,560.00	400	19,040
\$ / R	On	20/06/2019	Foreign Exchange Future			14.68250		14.63350			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.69720		14.64810			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.70280		14.65360			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.70650		14.65730			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.75860		14.70920			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.76040		14.71100			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.78270		14.73320			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.81440		14.76470			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.82000		14.77030			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.82550		14.77580			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.84600		14.79620			0.0000	11,134,500.00	750	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			14.87210		14.82210			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.87580		14.82580			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.93370		14.88360			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.99180		14.94130			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.99780		14.94730			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.01980		14.96920			0.0000	45,059,400.00	3,000	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.05590		15.00500			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.05990		15.00900			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.11790		15.06670			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.18000		15.12840			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.20800		15.15630			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.24210		15.19020			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.29610		15.24390			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			15.36420		15.31160			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.38420		15.33150			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.47630		15.42310			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.57250		15.51870			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>700,628,125.40</b>	<b>48,702</b>	<b>1,034,569</b>
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Put			0.03160	0.008	54.47	0.0001	0.00	0	0
\$ / R	On	02/10/2018	Foreign Exchange Option	12.76	Call			1,390.13160	1,442.108	54.47	0.9999	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			833.14230	779.037	30.98	0.9897	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			3.34230	1.137	30.98	0.0103	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			11.50370	7.923	17.40	0.0445	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			666.70370	713.623	17.40	0.9555	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,394.38920	1,342.639	21.81	0.9815	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			5.48920	4.039	21.81	0.0185	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			35.02030	28.799	18.90	0.1142	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			743.92030	687.399	18.90	0.8858	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			817.11550	761.386	19.24	0.9074	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			28.21550	22.787	19.24	0.0926	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			9.47790	6.184	16.51	0.0318	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			834.47790	881.484	16.51	0.9682	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			152.89070	117.983	15.95	0.3248	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			337.59070	352.983	15.95	0.6752	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			996.06970	1,042.434	17.18	0.9680	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			11.36970	7.434	17.18	0.0320	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			455.35330	405.809	17.87	0.6389	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			155.95330	156.609	17.87	0.3611	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			929.47240	876.686	19.75	0.8377	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			67.87240	65.186	19.75	0.1623	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			529.31390	480.357	18.10	0.6588	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			159.61390	160.757	18.10	0.3412	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			269.88350	278.266	17.00	0.5110	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			317.58350	275.966	17.00	0.4890	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			890.08720	838.092	19.70	0.8129	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			82.38720	80.392	19.70	0.1871	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,213.35740	1,260.957	17.39	0.9692	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			11.05740	8.657	17.39	0.0308	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			162.05750	132.710	16.32	0.3043	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			434.35750	455.010	16.32	0.6957	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			796.39570	744.610	19.35	0.7804	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			98.69570	96.910	19.35	0.2196	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			609.15440	559.312	18.52	0.6976	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			141.45440	141.612	18.52	0.3024	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			111.85730	110.596	19.06	0.2459	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			729.55730	678.296	19.06	0.7541	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,273.57160	2,222.883	23.10	0.9843	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			5.87160	5.183	23.10	0.0157	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	31/10/2018	Foreign Exchange Option	13.97	Call			410.42170	429.537	16.41	0.6732	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			178.12170	147.237	16.41	0.3268	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			446.79110	400.359	17.72	0.5970	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			199.09110	202.659	17.72	0.4030	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			116.25330	92.025	16.05	0.2345	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			518.55330	544.325	16.05	0.7655	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,819.71200	2,769.421	24.07	0.9944	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			2.01200	1.721	24.07	0.0056	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			6.50050	5.119	17.83	0.0187	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,400.70050	1,449.419	17.83	0.9813	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			760.29360	708.916	19.24	0.7543	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			116.49360	115.116	19.24	0.2457	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,336.23070	1,283.426	21.20	0.9034	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			42.43070	39.626	21.20	0.0966	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,602.79350	2,551.963	23.01	0.9884	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			4.59350	3.963	23.01	0.0116	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.77000	0.477	20.31	0.0018	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,312.57000	2,362.477	20.31	0.9982	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			503.51720	526.409	16.17	0.7244	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			151.71720	124.409	16.17	0.2756	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			790.56490	739.383	18.98	0.7197	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			157.36490	156.283	18.98	0.2803	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,289.95900	1,236.943	20.67	0.8507	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			80.55900	77.543	20.67	0.1493	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			704.84200	654.986	18.67	0.6710	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			197.34200	197.486	18.67	0.3290	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			689.63680	640.002	18.61	0.6641	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			202.13680	202.502	18.61	0.3359	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			164.86680	163.621	19.14	0.2813	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			822.36680	771.121	19.14	0.7187	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,402.78500	3,452.676	24.13	0.9995	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.28500	0.176	24.13	0.0005	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			35.98860	29.457	15.78	0.0795	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,048.48860	1,091.957	15.78	0.9205	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			476.98150	493.499	16.65	0.6434	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			244.48150	211.000	16.65	0.3566	4,219,990.00	20,000	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			1.68520	1.100	21.23	0.0033	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,564.18520	2,613.600	21.23	0.9967	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			786.63600	735.854	18.84	0.6966	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			184.73600	183.955	18.84	0.3034	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			364.80200	325.372	17.04	0.4509	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			398.50200	409.072	17.04	0.5491	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			631.29380	583.219	18.21	0.6136	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			256.89380	258.719	18.21	0.3864	0.00	0	20,400
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,182.97890	1,130.154	20.16	0.8035	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			118.57890	115.654	20.16	0.1965	1,156,543.00	10,000	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put		95.58420	76.575	15.62	0.1579	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		892.48420	923.275	15.62	0.8421	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		319.20110	282.644	16.83	0.3935	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		498.00110	511.244	16.83	0.6065	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		417.04160	426.340	17.16	0.5374	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		408.24160	367.740	17.16	0.4626	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		626.59610	645.995	16.37	0.6999	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		657.52360	678.356	16.27	0.7196	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		3,067.38990	3,015.657	23.92	0.9723	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		16.18990	14.257	23.92	0.0277	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		31.69090	28.598	22.90	0.0528	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		778.18240	728.173	18.67	0.6584	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		236.98240	236.773	18.67	0.3416	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		793.34480	743.143	18.73	0.6644	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		232.14480	231.743	18.73	0.3356	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		198.72360	169.756	16.27	0.2804	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		217.79610	187.395	16.37	0.3001	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		437.58230	395.059	17.26	0.4826	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		396.38230	403.659	17.26	0.5174	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,287.41730	1,327.612	14.79	0.9484	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		28.61730	19.012	14.79	0.0516	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,472.89090	2,419.998	22.90	0.9472	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		1,315.40980	1,262.020	20.26	0.8016	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		133.60980	129.920	20.26	0.1984	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		234.20090	232.959	18.84	0.3243	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		864.10090	813.159	18.84	0.6757	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		420.74410	427.583	17.21	0.5221	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		450.64410	407.783	17.21	0.4779	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		620.91640	638.058	16.42	0.6776	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		250.81640	218.258	16.42	0.3224	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put		1,187.88520	1,134.938	19.87	0.7707	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call		157.98520	154.738	19.87	0.2293	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		663.33750	680.702	16.28	0.6913	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		243.73750	211.602	16.28	0.3087	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		1,011.98440	960.189	19.22	0.7123	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		211.58440	209.289	19.22	0.2877	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		167.27950	140.956	15.85	0.2329	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		796.87950	820.056	15.85	0.7671	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		1,530.36020	1,476.676	20.73	0.8281	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		119.96020	115.776	20.73	0.1719	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		865.32730	814.536	18.73	0.6622	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		256.82730	255.536	18.73	0.3378	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		222.06200	219.547	19.22	0.2938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,016.76200	964.747	19.22	0.7062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		220.02940	217.457	19.24	0.2914	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,024.72940	972.657	19.24	0.7086	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	14.40	Put			528.23940	483.034	17.43	0.5074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			413.53940	417.834	17.43	0.4926	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			374.00910	376.630	17.72	0.4553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			598.70910	551.830	17.72	0.5447	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,453.34770	1,399.586	20.50	0.8079	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			138.64770	134.386	20.50	0.1921	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			838.70810	788.072	18.62	0.6478	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			274.00810	272.872	18.62	0.3522	46,388.22	170	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			261.79420	260.263	18.75	0.3388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			876.49420	825.463	18.75	0.6612	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			452.91730	459.772	17.20	0.5279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			467.61730	424.972	17.20	0.4721	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			652.91280	668.739	16.40	0.6751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			267.61280	233.939	16.40	0.3249	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			190.03570	186.691	19.64	0.2560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,154.73570	1,101.891	19.64	0.7440	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			417.32550	421.786	17.40	0.4961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			522.02550	476.986	17.40	0.5039	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			181.57760	178.040	19.76	0.2458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,196.27760	1,143.240	19.76	0.7542	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			2,031.72370	1,978.045	21.84	0.8888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			77.02370	72.845	21.84	0.1112	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			111.61870	107.521	21.07	0.1574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,666.31870	1,612.721	21.07	0.8426	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,994.60070	1,940.908	21.76	0.8848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			79.90070	75.708	21.76	0.1152	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			789.10120	810.852	15.96	0.7539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			183.80120	156.052	15.96	0.2461	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			302.99090	302.855	18.33	0.3834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			757.69090	708.055	18.33	0.6166	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,561.37850	2,508.184	22.92	0.9314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			46.67850	42.984	22.92	0.0686	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,283.41330	1,320.934	15.16	0.9206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			48.11330	36.134	15.16	0.0794	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,911.50480	1,857.794	21.59	0.8755	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			86.80480	82.594	21.59	0.1245	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,753.98530	2,701.029	23.30	0.9421	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			39.28530	35.829	23.30	0.0579	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,568.31950	1,514.418	20.82	0.8274	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			123.61950	119.218	20.82	0.1726	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			535.53020	546.073	16.84	0.5937	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			370.23020	331.273	16.84	0.4063	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,255.10710	1,201.841	19.93	0.7679	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			170.40710	166.642	19.93	0.2321	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			198.91670	195.783	19.51	0.2666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,113.61670	1,060.983	19.51	0.7334	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			377.44760	380.209	17.69	0.4586	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			592.14760	545.409	17.69	0.5414	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,047.83520	1,079.100	15.51	0.8590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			92.53520	74.300	15.51	0.1410	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,462.12250	1,408.345	20.52	0.8095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			137.42250	133.145	20.52	0.1905	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			479.16070	487.178	17.08	0.5496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			433.86070	392.378	17.08	0.4504	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,374.93160	1,321.322	20.28	0.7932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			150.23160	146.122	20.28	0.2068	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,939.13480	1,885.428	21.64	0.8787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			84.43480	80.228	21.64	0.1213	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			323.04550	323.649	18.14	0.4043	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			707.74550	658.849	18.14	0.5957	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,032.71620	980.588	19.27	0.7109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			218.01620	215.388	19.27	0.2891	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,055.86480	1,087.367	15.49	0.8616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			90.56480	72.567	15.49	0.1384	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			497.36690	506.197	17.00	0.5642	86,053.46	170	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			412.06690	371.397	17.00	0.4358	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,332.37750	2,278.927	22.45	0.9157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			57.67750	53.727	22.45	0.0843	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			516.15570	525.828	16.92	0.5789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			390.85570	351.028	16.92	0.4211	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,675.27790	1,621.670	21.08	0.8440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			110.57790	106.470	21.08	0.1560	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,444.58500	1,390.837	20.47	0.8063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			139.88500	135.637	20.47	0.1937	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			743.71190	763.527	16.10	0.7294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			208.41190	178.727	16.10	0.2706	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			520.94260	530.831	16.90	0.5826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			385.64260	346.031	16.90	0.4174	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,729.23700	1,675.582	21.20	0.8519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			104.53700	100.382	21.20	0.1481	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			545.44050	556.431	16.80	0.6011	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			360.14050	321.631	16.80	0.3989	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,331.82220	1,278.319	20.15	0.7845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			157.12220	153.119	20.15	0.2155	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			474.70010	482.518	17.10	0.5460	82,027.99	170	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			439.40010	397.718	17.10	0.4540	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			497.50510	453.145	17.30	0.4899	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			432.80510	437.945	17.30	0.5101	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			843.30510	868.047	15.83	0.7804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			158.00510	133.247	15.83	0.2196	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			801.51230	751.308	18.48	0.6339	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			286.81230	286.108	18.48	0.3661	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			769.41370	790.331	16.02	0.7435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			194.11370	165.530	16.02	0.2565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			515.84460	470.973	17.38	0.5004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			421.14460	425.773	17.38	0.4996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,372.34010	1,411.832	15.04	0.9375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			37.04010	27.032	15.04	0.0625	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			775.93570	797.131	16.00	0.7469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			190.63570	162.331	16.00	0.2531	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			728.99090	679.768	18.22	0.6047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			314.29090	314.568	18.22	0.3953	53,476.49	170	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,047.31280	2,094.177	17.62	0.9784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			12.01280	9.377	17.62	0.0216	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,366.28290	1,312.693	20.25	0.7915	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			151.58290	147.493	20.25	0.2085	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,810.82300	1,757.126	21.37	0.8630	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			96.12300	91.926	21.37	0.1370	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,096.51640	2,143.572	17.82	0.9798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			11.21640	8.772	17.82	0.0202	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			718.63670	737.363	16.18	0.7151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			223.33670	192.563	16.18	0.2849	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			961.54890	909.805	19.04	0.6894	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			236.84890	234.605	19.04	0.3106	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,349.02550	1,295.476	20.20	0.7880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			154.32550	150.276	20.20	0.2120	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			219.54560	189.044	16.16	0.2813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			724.84560	743.844	16.16	0.7187	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			485.44610	441.768	17.26	0.4828	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			440.74610	446.568	17.26	0.5172	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,627.25050	1,671.740	15.88	0.9601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			21.95050	16.940	15.88	0.0399	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,515.01830	1,461.170	20.67	0.8187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			130.31830	125.970	20.67	0.1813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			953.92750	982.315	15.65	0.8262	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			118.62750	97.515	15.65	0.1738	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,541.61970	1,487.742	20.74	0.8231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			126.91970	122.542	20.74	0.1769	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			672.88240	624.564	18.01	0.5802	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			338.18240	339.364	18.01	0.4198	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,195.08650	2,242.484	18.22	0.9824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			9.78650	7.684	18.22	0.0176	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,072.93610	1,020.542	19.39	0.7223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			208.23610	205.342	19.39	0.2777	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			665.99330	617.797	17.98	0.5771	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			341.29330	342.597	17.98	0.4229	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,274.08160	2,321.718	18.55	0.9842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			8.78160	6.918	18.55	0.0158	0.00	0	5,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,137.80650	1,171.632	15.37	0.8858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			72.50650	56.832	15.37	0.1142	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,293.84770	2,341.539	18.63	0.9847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			8.54770	6.739	18.63	0.0153	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			764.93150	715.196	18.35	0.6195	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			300.23150	299.996	18.35	0.3805	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			659.13270	611.061	17.96	0.5739	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			344.43270	345.861	17.96	0.4261	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,239.81970	1,276.294	15.22	0.9112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			54.51970	41.494	15.22	0.0888	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			553.41930	507.578	17.53	0.5212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			398.71930	402.378	17.53	0.4788	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			375.32970	336.153	16.86	0.4100	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			530.62970	540.953	16.86	0.5900	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			831.22050	780.668	18.59	0.6450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			276.52050	275.468	18.59	0.3550	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,559.57150	1,603.512	15.59	0.9558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			24.27150	18.712	15.59	0.0442	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,392.77300	2,440.719	19.04	0.9866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			7.47300	5.919	19.04	0.0134	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			77.61710	61.256	15.41	0.1212	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,112.91710	1,146.056	15.41	0.8788	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,541.41920	2,589.682	19.64	0.9891	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			6.11920	4.882	19.64	0.0109	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			130.89060	108.564	15.71	0.1885	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			916.19060	943.364	15.71	0.8115	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			289.30020	254.358	16.50	0.3433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			624.60020	639.158	16.50	0.6567	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,675.73890	1,720.587	16.08	0.9629	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			20.43890	15.787	16.08	0.0371	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			311.95630	275.786	16.60	0.3618	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			597.25630	610.586	16.60	0.6382	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			69.23980	54.018	15.35	0.1097	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,154.53980	1,188.818	15.35	0.8903	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			953.74100	902.024	19.01	0.6869	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			239.04100	236.824	19.01	0.3131	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,919.67850	1,965.975	17.09	0.9740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			14.37850	11.175	17.09	0.0260	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,650.59080	2,699.046	20.09	0.9906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			5.29080	4.246	20.09	0.0094	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			227.16480	196.122	16.20	0.2885	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			712.46480	730.922	16.20	0.7115	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			42.29780	31.325	15.10	0.0706	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,327.59780	1,366.125	15.10	0.9294	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,765.40440	1,711.728	21.28	0.8569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			100.70440	96.528	21.28	0.1431	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	14.89	Put			868.89050	817.936	18.72	0.6586	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			264.19050	262.736	18.72	0.3414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			17.00480	13.173	16.60	0.0308	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,802.30480	1,847.973	16.60	0.9692	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			224.11420	221.660	19.19	0.2962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,008.81420	956.860	19.19	0.7038	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,985.57770	2,933.679	23.69	0.9532	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			30.87770	28.479	23.69	0.0468	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,363.34840	1,402.651	15.05	0.9359	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			38.04840	27.851	15.05	0.0641	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			675.11440	690.237	16.35	0.6740	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			278.41440	244.237	16.35	0.3260	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,201.24820	1,148.193	19.63	0.7437	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			197.94820	194.193	19.63	0.2563	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			280.77590	279.058	18.64	0.3480	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			884.07590	833.058	18.64	0.6520	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			475.06610	481.479	17.13	0.5319	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			478.36610	435.479	17.13	0.4681	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			711.70970	662.836	18.02	0.5836	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			350.30970	350.736	18.02	0.4164	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			77.65010	61.524	15.36	0.1173	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,176.25010	1,209.424	15.36	0.8827	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			775.27730	725.480	18.25	0.6097	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			323.87730	323.380	18.25	0.3903	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,094.61440	1,125.501	15.47	0.8592	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			96.01440	77.601	15.47	0.1408	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,374.52410	1,410.892	15.09	0.9137	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			56.92410	44.292	15.09	0.0863	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			451.08200	409.195	16.83	0.4348	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			548.68200	555.795	16.83	0.5652	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			535.04030	541.581	16.88	0.5552	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			467.44030	424.981	16.88	0.4448	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,300.08950	3,245.725	23.49	0.9518	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			37.68950	32.325	23.49	0.0482	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,674.98410	2,621.841	22.73	0.9177	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			62.58410	58.441	22.73	0.0823	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			298.54660	295.901	18.55	0.3481	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			940.94660	889.301	18.55	0.6519	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			254.51240	222.136	16.04	0.2938	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			772.11240	788.736	16.04	0.7062	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			46.43460	35.595	14.99	0.0715	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,467.83460	1,505.995	14.99	0.9285	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			42.09770	35.464	15.87	0.0632	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,733.19770	1,775.464	15.87	0.9368	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			74.20690	60.674	15.04	0.0991	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,497.60690	1,532.874	15.04	0.9009	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,104.61150	1,053.327	18.77	0.6503	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			349.91150	347.327	18.77	0.3497	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			60.52000	49.657	15.42	0.0818	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,645.82000	1,683.657	15.42	0.9182	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,458.37980	1,492.348	15.10	0.8914	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			83.07980	68.348	15.10	0.1086	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			590.98780	547.330	17.14	0.4680	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			586.28780	591.330	17.14	0.5320	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			642.32330	649.689	16.89	0.5687	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			517.02330	475.689	16.89	0.4313	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,093.87360	1,043.415	18.63	0.6304	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			393.37360	391.515	18.63	0.3696	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			711.08970	666.108	17.37	0.4887	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			618.38970	621.908	17.37	0.5113	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			84.33240	73.222	15.47	0.1027	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,681.63240	1,719.022	15.47	0.8973	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,533.23350	1,568.055	15.26	0.8745	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			105.93350	92.255	15.26	0.1255	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			730.84170	738.443	16.86	0.5791	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			553.54170	512.643	16.86	0.4209	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,234.84910	1,183.829	18.89	0.6482	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			392.14910	389.629	18.89	0.3518	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			880.76080	891.805	16.47	0.6344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			469.96080	432.705	16.47	0.3656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,680.32100	2,726.084	16.25	0.9732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			19.52100	16.984	16.25	0.0268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,431.07300	2,475.399	16.03	0.9603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			30.27300	26.299	16.03	0.0397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			231.38090	206.553	15.64	0.2214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,242.18090	1,265.653	15.64	0.7786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,972.76120	3,020.043	16.73	0.9823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			11.96120	10.943	16.73	0.0177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,135.37310	4,183.173	20.51	0.9940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			4.57310	4.073	20.51	0.0060	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,738.37390	2,784.400	16.30	0.9756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			17.57390	15.300	16.30	0.0244	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			705.83940	661.969	17.25	0.4698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			686.63940	691.069	17.25	0.5302	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,787.65210	1,825.045	15.46	0.8993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			86.85210	75.946	15.46	0.1007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,045.23090	1,063.083	15.96	0.7090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			334.43090	303.983	15.96	0.2910	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,020.29070	971.845	18.17	0.5740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			521.09070	520.945	18.17	0.4260	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,194.21600	1,144.114	18.63	0.6197	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			455.01600	453.213	18.63	0.3803	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	13.46	Call			1,235.23420	1,258.515	15.65	0.7763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			234.43420	209.415	15.65	0.2237	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,385.69270	1,334.215	19.12	0.6625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			396.49270	393.315	19.12	0.3375	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			601.42210	560.146	16.92	0.4271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			762.22210	769.246	16.92	0.5729	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,456.79810	1,404.955	19.30	0.6768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			377.59810	374.055	19.30	0.3232	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,048.15850	2,089.037	15.69	0.9300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			57.35850	49.937	15.69	0.0700	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			982.00740	996.481	16.12	0.6819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			381.20740	347.381	16.12	0.3181	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,011.64570	2,052.098	15.66	0.9262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			60.84570	52.998	15.66	0.0738	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			959.86250	973.590	16.19	0.6719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			399.06250	364.490	16.19	0.3281	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,171.88190	1,122.025	18.57	0.6143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			462.68190	461.125	18.57	0.3857	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,783.26420	2,730.341	21.84	0.8478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			164.06420	159.441	21.84	0.1522	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			702.71490	707.748	17.18	0.5395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			681.91490	638.648	17.18	0.4605	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,580.54750	1,614.345	15.26	0.8671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			119.74750	105.245	15.26	0.1329	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,665.79900	1,701.173	15.34	0.8813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			104.99900	92.073	15.34	0.1187	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			906.44530	918.363	16.38	0.6469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			445.64530	409.263	16.38	0.3531	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			771.11690	778.439	16.89	0.5778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			590.31690	549.338	16.89	0.4222	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			667.09110	670.878	17.35	0.5186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			736.29110	691.778	17.35	0.4814	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,393.53710	1,342.020	19.14	0.6642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			394.33710	391.120	19.14	0.3358	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,792.41740	2,739.496	21.85	0.8485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			163.21740	158.596	21.85	0.1515	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			564.50740	565.462	17.90	0.4547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			923.70740	876.362	17.90	0.5453	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,742.80130	1,689.917	19.99	0.7265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			313.60130	309.017	19.99	0.2735	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,174.23960	3,120.676	22.56	0.8745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			135.03960	129.776	22.56	0.1255	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			740.42300	746.713	17.01	0.5609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			629.62300	587.613	17.01	0.4391	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,553.22930	1,500.970	19.54	0.6948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			354.02930	350.070	19.54	0.3052	0.00	0	139,342

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,350.73030	2,297.779	21.11	0.8075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			211.53030	206.879	21.11	0.1925	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			655.63340	659.094	17.40	0.5117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			754.83340	709.994	17.40	0.4883	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,943.21800	1,890.647	20.39	0.7569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			274.01800	269.747	20.39	0.2431	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,648.62520	1,683.692	15.32	0.8785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			107.82520	94.592	15.32	0.1215	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			678.74890	682.876	17.29	0.5255	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			717.94890	673.776	17.29	0.4745	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,833.99500	1,781.635	20.19	0.7407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			294.79500	290.735	20.19	0.2593	726,837.50	2,500	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,485.52830	1,515.201	15.29	0.8466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			144.72830	126.101	15.29	0.1534	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,676.19740	1,623.506	19.84	0.7159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			326.99740	322.606	19.84	0.2841	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,305.84320	1,331.025	15.55	0.7982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			205.04320	181.925	15.55	0.2018	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,386.44230	1,413.700	15.43	0.8211	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			175.64230	154.600	15.43	0.1789	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,157.70660	2,104.869	20.77	0.7853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			238.50660	233.969	20.77	0.2147	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,076.40540	1,095.176	15.91	0.7210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			315.60540	286.076	15.91	0.2790	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			561.28160	562.151	17.92	0.4526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			930.48160	883.051	17.92	0.5474	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,089.06050	1,108.200	15.88	0.7257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			308.26050	279.100	15.88	0.2743	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			591.03860	592.702	17.75	0.4717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			870.23860	823.602	17.75	0.5283	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			558.07540	558.861	17.94	0.4505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			937.27540	889.761	17.94	0.5495	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,021.83350	1,037.897	16.00	0.6994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			351.03350	318.797	16.00	0.3006	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,728.45400	2,675.511	21.75	0.8433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			169.25400	164.611	21.75	0.1567	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,801.57570	2,748.659	21.87	0.8492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			162.37570	157.759	21.87	0.1508	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,921.09710	2,868.234	22.07	0.8584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			151.89710	147.334	22.07	0.1416	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			885.84440	897.062	16.45	0.6369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			465.04440	427.962	16.45	0.3631	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,652.52020	3,599.187	23.71	0.8962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			113.32020	108.287	23.71	0.1038	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,039.16170	3,986.042	24.63	0.9096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			99.96170	95.142	24.63	0.0904	0.00	0	7,100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		475.86210	474.652	18.48	0.3950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,135.06210	1,085.551	18.48	0.6050	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		457.55770	455.834	18.61	0.3821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,186.75770	1,136.734	18.61	0.6179	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,682.93020	2,629.973	21.67	0.8394	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		173.73020	169.073	21.67	0.1606	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,673.84210	2,620.884	21.66	0.8386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		174.64210	169.984	21.66	0.1614	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		473.18300	471.912	18.50	0.3931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,142.38300	1,092.811	18.50	0.6069	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		1,063.85660	1,082.259	15.93	0.7162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		323.05660	293.159	15.93	0.2838	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,333.03290	2,280.089	21.08	0.8056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		213.83290	209.189	21.08	0.1944	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		497.91570	497.211	18.33	0.4103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,077.11570	1,028.111	18.33	0.5897	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,985.79130	2,932.962	22.18	0.8631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		146.59130	142.062	22.18	0.1369	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		1,173.90050	1,195.475	15.75	0.7560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		263.10050	236.375	15.75	0.2440	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,540.53970	1,571.486	15.22	0.8595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		129.73970	112.386	15.22	0.1405	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,088.47210	2,035.703	20.65	0.7766	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		249.27210	244.803	20.65	0.2234	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,425.06100	1,373.377	19.22	0.6705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		385.86100	382.477	19.22	0.3295	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,462.30120	1,491.424	15.32	0.8409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		151.50120	132.324	15.32	0.1591	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,207.71320	1,230.237	15.69	0.7674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		246.91320	221.137	15.69	0.2326	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,140.74070	1,161.374	15.80	0.7445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		279.94070	252.274	15.80	0.2555	252,274.20	1,000	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		622.46700	624.989	17.58	0.4915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		811.66700	765.889	17.58	0.5085	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		425.76570	423.200	18.87	0.3591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,284.96570	1,234.100	18.87	0.6409	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		423.42820	420.808	18.89	0.3574	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,292.62820	1,241.708	18.89	0.6426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		428.12160	425.604	18.85	0.3608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,277.32160	1,226.504	18.85	0.6392	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		39.88600	34.672	15.69	0.0501	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,307.38600	2,350.472	15.69	0.9499	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		932.85780	945.270	16.38	0.6481	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		455.35780	419.470	16.38	0.3519	0.00	0	50,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		817.44600	825.624	16.84	0.5885	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		586.24600	546.124	16.84	0.4115	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	29/03/2019	Foreign Exchange Option	15.43	Put			1,376.90250	1,325.786	19.04	0.6497	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			428.10250	425.286	19.04	0.3503	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			130.48130	115.236	15.36	0.1383	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,611.68130	1,644.736	15.36	0.8617	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			835.82580	790.044	17.60	0.5065	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			647.02580	649.544	17.60	0.4935	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			141.87860	125.687	15.32	0.1471	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,580.57860	1,612.587	15.32	0.8529	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			974.61800	927.971	17.85	0.5232	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			674.61800	676.471	17.85	0.4768	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			907.55120	916.329	16.81	0.5978	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			617.55120	577.829	16.81	0.4022	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,533.97220	1,482.562	19.22	0.6518	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			463.97220	461.062	19.22	0.3482	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			137.41470	122.493	15.32	0.1354	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,757.41470	1,790.993	15.32	0.8646	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,692.94370	1,725.173	15.34	0.8524	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			152.94370	136.673	15.34	0.1476	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			284.44610	258.736	15.74	0.2376	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,334.44610	1,357.236	15.74	0.7624	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,688.49260	1,636.945	19.41	0.6543	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			495.29260	492.545	19.41	0.3457	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,769.28950	1,801.881	15.34	0.8454	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			172.48950	156.281	15.34	0.1546	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,111.91660	1,064.754	18.09	0.5371	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			698.71660	700.354	18.09	0.4629	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			991.78330	1,001.319	16.80	0.6059	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			644.98330	605.719	16.80	0.3941	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			206.72900	187.380	15.45	0.1774	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,663.52900	1,692.980	15.45	0.8226	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			42.98640	39.757	14.62	0.0515	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,505.28640	2,550.957	14.62	0.9485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			971.13900	979.315	17.02	0.5839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			728.63900	687.915	17.02	0.4161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			979.83970	988.276	16.99	0.5878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			717.33970	676.876	16.99	0.4122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			876.42820	832.829	17.45	0.4632	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,570.79290	3,514.361	22.67	0.8341	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			233.29290	225.761	22.67	0.1659	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			751.47790	710.245	17.09	0.4237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			953.97790	961.645	17.09	0.5763	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			975.47910	983.787	17.01	0.5859	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			483.00080	479.829	19.71	0.3290	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,803.41200	1,835.849	15.33	0.8429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			180.91200	164.449	15.33	0.1571	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,214.58670	1,230.656	16.19	0.6833	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		472.08670	439.256	16.19	0.3167	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		868.92820	874.229	17.45	0.5368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		564.30760	562.594	19.07	0.3773	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		518.92840	483.898	16.34	0.3368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,161.42840	1,175.298	16.34	0.6632	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,796.33020	1,744.521	19.57	0.6614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		498.83020	495.921	19.57	0.3386	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,860.50080	1,808.429	19.71	0.6710	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		450.14340	419.064	16.14	0.3069	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,508.58320	1,458.301	18.95	0.6130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		581.08320	579.701	18.95	0.3870	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,626.53710	1,654.079	15.56	0.8032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		244.03710	222.679	15.56	0.1968	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,561.80760	1,511.195	19.07	0.6227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		798.17730	801.801	17.76	0.5026	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,818.66000	1,851.529	15.31	0.8460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		176.16000	160.129	15.31	0.1540	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		213.88090	194.500	15.45	0.1781	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,706.38090	1,735.900	15.45	0.8219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,242.64340	1,260.464	16.14	0.6931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		127.40810	115.933	15.09	0.1202	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,701.32230	1,649.952	19.37	0.6464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		523.82230	521.352	19.37	0.3536	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,942.01920	3,990.076	17.15	0.9886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		9.51920	8.676	17.15	0.0114	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		995.67730	950.401	17.76	0.4974	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,400.95780	2,445.204	14.64	0.9348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		58.45780	53.804	14.64	0.0652	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		846.03520	802.842	17.36	0.4540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		888.53520	894.242	17.36	0.5460	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,999.90810	2,037.333	15.09	0.8798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		722.97910	682.387	17.01	0.4141	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		936.23770	891.929	17.59	0.4771	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		849.73770	854.429	17.59	0.5229	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,889.99760	2,836.444	21.37	0.7852	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		303.49760	298.944	21.37	0.2148	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,065.50080	1,075.797	16.79	0.6126	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		667.40080	628.597	16.79	0.3874	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,832.38100	1,780.771	19.59	0.6573	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		520.48100	517.971	19.59	0.3427	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		188.87920	171.089	15.28	0.1587	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,836.97920	1,868.289	15.28	0.8413	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,239.86410	1,192.140	18.30	0.5487	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		717.96410	719.340	18.30	0.4513	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		241.66040	220.458	15.51	0.1903	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,705.26040	1,733.258	15.51	0.8097	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	03/07/2019	Foreign Exchange Option	13.45	Call		1,530.61080	1,554.966	15.79	0.7642	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		323.31080	298.466	15.79	0.2358	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,221.40820	2,169.062	20.26	0.7074	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		438.70820	435.562	20.26	0.2926	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,375.71470	1,327.566	18.49	0.5577	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		744.91470	746.166	18.49	0.4423	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,149.80380	1,160.881	16.77	0.6202	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		690.60380	652.281	16.77	0.3798	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,983.13100	1,931.219	19.73	0.6583	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		552.33100	549.819	19.73	0.3417	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		204.11370	185.604	15.17	0.1617	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,913.31370	1,944.204	15.17	0.8383	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		277.19270	254.503	15.60	0.2019	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,748.19270	1,774.903	15.60	0.7981	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		826.90440	786.037	17.13	0.4170	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,080.10440	1,088.737	17.13	0.5830	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,153.16960	2,101.312	19.98	0.6733	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		536.36960	534.012	19.98	0.3267	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,139.12540	2,087.410	19.89	0.6619	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		573.82540	571.809	19.89	0.3381	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		215.54010	198.017	15.08	0.1638	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,980.24010	2,012.417	15.08	0.8362	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,516.93290	1,467.844	18.69	0.5680	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		761.63290	762.244	18.69	0.4320	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,224.67680	1,236.638	16.76	0.6265	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		709.97680	672.238	16.76	0.3735	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		312.54030	290.761	15.72	0.2125	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,792.84030	1,820.761	15.72	0.7875	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,506.67010	4,450.817	23.90	0.8320	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		282.47010	276.317	23.90	0.1680	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,780.86900	1,730.513	19.14	0.6034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		707.06900	706.513	19.14	0.3966	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,885.02520	2,831.442	20.95	0.7334	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		451.22520	447.442	20.95	0.2666	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,062.19790	4,110.891	16.11	0.9832	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		15.99790	14.891	16.11	0.0168	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,393.39440	2,431.943	13.69	0.9116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		97.19440	85.943	13.69	0.0884	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,065.92940	1,072.523	17.48	0.5538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		989.72940	946.523	17.48	0.4462	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,543.38800	1,494.639	18.68	0.5643	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		789.58800	790.639	18.68	0.4357	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,406.38990	1,424.049	16.38	0.6770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		580.18990	548.049	16.38	0.3230	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,502.87460	3,447.288	21.90	0.7802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		369.07460	363.288	21.90	0.2198	0.00	0	2,571

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,284.21620	1,296.744	16.67	0.6368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			698.01620	660.744	16.67	0.3632	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,429.72640	3,374.194	21.76	0.7758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			375.92640	370.194	21.76	0.2242	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,228.63600	1,239.665	16.86	0.6167	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			762.43600	723.665	16.86	0.3833	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,002.35940	3,946.518	22.87	0.8060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			328.55940	322.518	22.87	0.1940	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			786.82800	787.806	18.69	0.4344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,550.62800	1,501.806	18.69	0.5656	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,342.54460	1,357.010	16.49	0.6571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			636.34460	601.010	16.49	0.3429	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			838.72130	840.762	18.44	0.4580	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,422.52130	1,374.762	18.44	0.5420	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,241.50680	3,187.360	21.47	0.7627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			397.70680	393.360	21.47	0.2373	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,440.02240	1,458.596	16.32	0.6870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			553.82240	522.596	16.32	0.3130	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,800.22900	4,747.473	24.36	0.8377	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			276.42900	273.473	24.36	0.1623	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,152.04730	4,096.162	23.16	0.8127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			318.24730	312.162	23.16	0.1873	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,834.83450	3,779.056	22.55	0.7980	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			341.03450	335.056	22.55	0.2020	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,317.90270	1,331.341	16.56	0.6486	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			661.70270	625.342	16.56	0.3514	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,189.57840	4,133.680	23.23	0.8143	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			315.77840	309.680	23.23	0.1857	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,720.76900	1,746.411	15.90	0.7618	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			374.56900	350.411	15.90	0.2382	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,714.23330	1,739.720	15.91	0.7602	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			378.03330	353.721	15.91	0.2398	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,727.32400	1,753.121	15.89	0.7633	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			371.12400	347.121	15.89	0.2367	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			784.44340	785.136	18.83	0.4257	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			727.42660	689.860	16.73	0.3672	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			598.97140	597.129	19.98	0.3370	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,276.87140	2,225.029	19.98	0.6630	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			226.75000	206.573	14.92	0.1642	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,048.85000	2,078.673	14.92	0.8358	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,642.34340	1,593.036	18.83	0.5743	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,299.52660	1,311.960	16.73	0.6328	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			341.98260	316.748	15.70	0.2187	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,837.78260	1,862.548	15.70	0.7813	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,442.80590	2,390.539	20.23	0.6649	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			626.40590	624.239	20.23	0.3351	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,114.87050	2,144.308	14.69	0.8374	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			231.27050	210.608	14.69	0.1626	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,794.67410	1,744.489	19.12	0.5817	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			808.27410	808.189	19.12	0.4183	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,380.40880	1,392.818	16.78	0.6390	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			746.80880	709.118	16.78	0.3610	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			378.73950	351.021	15.77	0.2275	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,872.33950	1,894.721	15.77	0.7725	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,922.48100	1,871.969	19.34	0.5859	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			833.78100	833.769	19.34	0.4141	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,455.06260	1,467.400	16.81	0.6446	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			763.76260	725.601	16.81	0.3554	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,582.71340	2,529.975	20.42	0.6651	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			654.01340	651.775	20.42	0.3349	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			243.93190	222.451	14.72	0.1640	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,185.23190	2,214.251	14.72	0.8360	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			412.26000	383.747	15.85	0.2341	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,919.56000	1,941.547	15.85	0.7659	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,367.59800	5,314.518	24.40	0.8258	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			336.79800	334.318	24.40	0.1742	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,114.44770	3,162.423	12.48	0.9623	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			35.24770	32.623	12.48	0.0377	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,812.21900	1,834.535	16.19	0.7336	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			594.74600	591.574	21.02	0.3020	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			922.15110	923.175	19.03	0.4437	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,762.95110	1,713.375	19.03	0.5563	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			503.01900	474.735	16.19	0.2664	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			919.43250	920.407	19.05	0.4426	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,770.23250	1,720.607	19.05	0.5574	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			924.88010	925.953	19.02	0.4448	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,755.68010	1,706.153	19.02	0.5552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,005.54600	2,951.774	21.02	0.6980	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.05	Put			2,728.99670	2,675.900	20.59	0.6648	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			683.99670	681.800	20.59	0.3352	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			259.32870	237.388	14.80	0.1660	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,264.32870	2,293.288	14.80	0.8340	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,064.29460	2,013.263	19.54	0.5905	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			859.29460	859.163	19.54	0.4095	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,534.82400	1,548.693	16.85	0.6504	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			779.82400	742.793	16.85	0.3496	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			446.00420	416.882	15.94	0.2401	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,965.00420	1,986.782	15.94	0.7599	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			478.17300	448.168	16.01	0.2456	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,004.87300	2,026.068	16.01	0.7544	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			507.05160	476.873	16.02	0.2498	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,045.45160	2,066.873	16.02	0.7502	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	15.61	Call			1,191.78070	1,195.771	18.74	0.4991	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,645.48070	1,597.771	18.74	0.5009	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,188.60330	1,192.544	18.75	0.4980	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,652.30330	1,604.544	18.75	0.5020	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,185.43660	1,189.328	18.76	0.4970	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,659.13660	1,611.328	18.76	0.5030	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			539.89860	509.103	16.10	0.2543	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,090.09860	2,111.203	16.10	0.7457	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			570.25000	540.994	16.20	0.2588	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,124.15000	2,147.094	16.20	0.7412	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			605.15260	573.371	16.26	0.2622	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,176.75260	2,197.571	16.26	0.7378	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,540.35660	1,547.031	18.14	0.5704	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,378.85660	1,332.831	18.14	0.4296	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,536.73000	1,543.350	18.15	0.5694	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,385.23000	1,339.150	18.15	0.4306	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,543.98730	1,550.731	18.12	0.5715	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,372.48730	1,326.531	18.12	0.4285	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,517.26600	1,470.240	18.37	0.4397	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,570.36600	1,576.540	18.37	0.5603	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,676.15370	1,682.493	18.29	0.5721	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,517.45370	1,469.993	18.29	0.4279	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,683.26610	1,689.676	18.26	0.5740	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,504.56610	1,457.176	18.26	0.4260	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,679.70450	1,686.074	18.28	0.5730	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,511.00450	1,463.574	18.28	0.4270	0.00	0	0
<b>Total \$ / R Option</b>												<b>6,623,590.86</b>	<b>34,180</b>	<b>8,635,011</b>
<b>Total \$ / R</b>												<b>707,251,716.26</b>	<b>82,882</b>	<b>9,669,580</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.33480		14.28530			0.0000	243,691.60	17	330
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.50910		14.46080			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.67140		14.62250			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.84600		14.79620			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.01980		14.96920			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>243,691.60</b>	<b>17</b>	<b>340</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			151,501.82610	146,116.974	20.67	0.8187	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			13,031.82610	12,596.974	20.67	0.1813	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			19,891.66920	19,578.331	19.51	0.2666	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			111,361.66920	106,098.331	19.51	0.7334	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			19,710.63110	19,392.651	19.54	0.2645	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			112,180.63110	106,912.651	19.54	0.7355	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			20,074.46890	19,765.663	19.49	0.2688	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			110,544.46890	105,285.663	19.49	0.7312	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			46,015.49900	42,324.371	16.43	0.3606	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	18/03/2019	Foreign Exchange Option	14.04	Call		88,584.44050	89,706.229	16.45	0.6369		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		46,504.44050	42,796.229	16.45	0.3631		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		89,608.88360	90,765.670	16.41	0.6419		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		45,528.88360	41,855.670	16.41	0.3581		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		89,095.49900	90,234.371	16.43	0.6394		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		97,547.90750	98,378.714	17.01	0.5859		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		72,297.90750	68,238.714	17.01	0.4141		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		97,113.89840	97,931.463	17.02	0.5839		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		72,863.89840	68,791.463	17.02	0.4161		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		97,983.97190	98,827.606	16.99	0.5878		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		71,733.97190	67,687.606	16.99	0.4122		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		10,620.00000	15,600.000		1.0000		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		0.00000	0.000		0.0000		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		9,620.00000	14,600.000		1.0000		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		0.00000	0.000		0.0000		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		8,620.00000	13,600.000		1.0000		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		0.00000	0.000		0.0000		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		95,920.00000	100,980.000		1.0000		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		0.00000	0.000		0.0000		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		94,920.00000	99,980.000		1.0000		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		0.00000	0.000		0.0000		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		93,920.00000	98,980.000		1.0000		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		0.00000	0.000		0.0000		0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>243,691.60</b>	<b>17</b>	<b>340</b>
£ / R	On	15/10/2018	Foreign Exchange Future			18.56710	18.48270		0.0000		891,220.80	48	48	
£ / R	On	14/12/2018	Foreign Exchange Future			18.76900	18.68590		0.0000		9,384,500.00	500	440,556	
£ / R	On	18/03/2019	Foreign Exchange Future			19.08920	19.00790		0.0000		9,544,600.00	500	4,932	
£ / R	On	14/06/2019	Foreign Exchange Future			19.38900	19.30710		0.0000		0.00	0	5,856	
£ / R	On	16/09/2019	Foreign Exchange Future			19.71760	19.63370		0.0000		0.00	0	10,363	
£ / R	On	13/12/2019	Foreign Exchange Future			20.04070	19.96000		0.0000		0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			20.39160	20.31000		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>19,820,320.80</b>	<b>1,048</b>	<b>461,755</b>
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put		663.86560	580.767	16.52	0.7957	0.00	0	0	
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call		66.56560	67.867	16.52	0.2043	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		886.58260	925.715	16.31	0.6970	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		320.68260	276.715	16.31	0.3030	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		880.24280	919.085	16.32	0.6943	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		324.34280	280.085	16.32	0.3057	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		892.95310	932.373	16.31	0.6996	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		317.05310	273.373	16.31	0.3004	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		1,426.61400	1,469.947	16.19	0.7224	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		418.71400	380.747	16.19	0.2776	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	18/03/2019	Foreign Exchange Option	21.44	Put			2,678.25970	2,596.460	18.57	0.8048	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			246.15970	245.660	18.57	0.1952	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,512.33190	1,439.156	17.26	0.6329	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			520.23190	528.356	17.26	0.3671	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,239.23580	1,274.199	16.21	0.6696	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			531.33580	484.999	16.21	0.3304	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,233.33820	1,268.113	16.22	0.6678	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			535.43820	488.913	16.22	0.3322	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,245.15760	1,280.305	16.21	0.6714	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			527.25760	481.105	16.21	0.3286	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,449.92720	1,486.181	16.77	0.6386	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			772.82720	727.181	16.77	0.3614	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,444.50730	1,480.615	16.77	0.6371	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			777.40730	731.615	16.77	0.3629	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,455.36870	1,491.770	16.76	0.6400	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			768.26870	722.770	16.76	0.3600	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,739.95260	1,783.063	17.09	0.6414	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			926.25260	885.463	17.09	0.3586	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,734.64750	1,777.622	17.09	0.6402	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			930.94750	890.022	17.09	0.3598	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,745.27080	1,788.524	17.09	0.6426	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			921.57080	880.924	17.09	0.3574	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			0.00000	1,602.692	17.90	0.5472	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			0.00000	1,521.992	17.90	0.4528	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			0.00000	1,598.389	17.90	0.5462	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			0.00000	1,527.689	17.90	0.4538	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			0.00000	1,606.997	17.90	0.5482	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			0.00000	1,516.297	17.90	0.4518	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			0.00000	1,742.053	18.22	0.4490	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			0.00000	1,832.112	18.21	0.5528	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			0.00000	1,730.512	18.21	0.4472	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			0.00000	1,827.873	18.22	0.5519	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			0.00000	1,736.273	18.22	0.4481	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			0.00000	1,823.653	18.22	0.5510	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
<b>Total £ / R</b>												<b>19,820,320.80</b>	<b>1,048</b>	<b>463,255</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12650		0.12649			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12908		0.12908			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13150		0.13151			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			787.15410	778.701	16.51	0.7724	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			138.25410	128.701	16.51	0.2276	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			312.30370	297.828	19.60	0.3955	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	0.13	Put			663.40370	647.828	19.60	0.6045	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,664.65080	1,664.845	17.65	0.9639	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			15.75080	14.845	17.65	0.0361	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,266.09890	1,254.614	21.11	0.7193	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			358.09890	347.013	21.11	0.2807	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			728.54020	712.124	21.62	0.5099	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			820.54020	804.524	21.62	0.4901	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,017.16130	2,011.866	20.59	0.8878	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			109.16130	104.266	20.59	0.1122	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			939.09770	922.449	19.37	0.5604	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			788.19770	771.949	19.37	0.4396	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			598.59730	581.764	20.90	0.3935	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,447.69730	1,431.264	20.90	0.6065	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,435.42630	1,423.650	16.78	0.7648	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			284.52630	273.150	16.78	0.2352	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,905</b>
€ / R	On	15/10/2018	Foreign Exchange Future			16.48580		16.46760			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			16.70130		16.68460			0.0000	120,950,814.60	7,242	110,110
€ / R	On	18/03/2019	Foreign Exchange Future			17.04740		17.03300			0.0000	85,237.00	5	36,646
€ / R	On	14/06/2019	Foreign Exchange Future			17.37590		17.36120			0.0000	86,879.50	5	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.61040		17.59480			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.73830		17.72280			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.03740		18.01890			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.47230		18.46000			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>121,122,931.10</b>	<b>7,252</b>	<b>158,880</b>
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			1,224.49770	1,200.774	18.62	0.9712	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			12.09770	6.574	18.62	0.0288	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			174.68480	164.652	18.55	0.2154	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,390.08480	1,363.352	18.55	0.7846	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			177.73540	167.640	18.51	0.2188	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,373.13540	1,346.340	18.51	0.7812	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			176.20200	166.139	18.53	0.2171	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,381.60200	1,354.839	18.53	0.7829	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			648.23290	636.824	16.56	0.4641	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			945.23290	919.424	16.56	0.5359	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,815.91250	2,794.379	20.11	0.8348	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,603.92180	1,602.006	14.30	0.8322	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			170.92180	154.606	14.30	0.1678	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,219.39360	1,212.619	14.76	0.7245	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			326.39360	305.219	14.76	0.2755	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,212.90650	1,206.058	14.77	0.7224	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			198.91250	191.779	20.11	0.1652	0.00	0	462

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			279.68500	259.620	14.64	0.2457	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			329.90650	308.658	14.77	0.2776	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,225.90430	1,219.204	14.75	0.7267	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			322.90430	301.804	14.75	0.2733	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,312.68500	1,307.020	14.64	0.7543	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,175.84390	1,167.664	15.60	0.6146	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			684.64390	661.764	15.60	0.3854	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,171.05860	1,162.831	15.62	0.6129	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			689.85860	666.931	15.62	0.3871	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,180.65430	1,172.512	15.59	0.6164	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			679.45430	656.612	15.59	0.3836	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			355.05840	338.954	14.76	0.2259	0.00	0	31,200
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,919.85840	1,919.354	14.76	0.7741	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,604.79380	2,580.186	19.05	0.7014	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			549.59380	540.586	19.05	0.2986	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,779.08140	1,776.990	14.90	0.7430	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			424.28140	406.590	14.90	0.2570	0.00	0	20,000
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,341.42880	1,334.568	15.65	0.6220	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			756.62880	734.168	15.65	0.3780	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,132.18710	1,122.988	16.57	0.5252	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,199.38710	1,174.688	16.57	0.4748	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,139.73110	1,130.568	16.55	0.5279	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,186.93110	1,162.268	16.55	0.4721	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,135.95560	1,126.771	16.56	0.5265	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,193.15560	1,168.471	16.56	0.4735	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			0.00000	17.400		1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1.10000	0.000		0.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			0.00000	7.400		1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			11.10000	0.000		0.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			8.90000	27.400		1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			0.00000	0.000		0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			0.00000	1,504.109	16.95	0.4590	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			0.00000	1,513.948	16.93	0.5430	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			0.00000	1,491.648	16.93	0.4570	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			0.00000	1,510.178	16.94	0.5420	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			0.00000	1,497.878	16.94	0.4580	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			0.00000	1,506.409	16.95	0.5410	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>146,836</b>
<b>Total € / R</b>												<b>121,122,931.10</b>	<b>7,252</b>	<b>305,716</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.35210		10.33580			0.0000	0.00	0	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.49090		10.47580			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.62520		10.60960			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.77230		10.76000			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.92020		10.90000			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
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.08050		11.06000			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>42,045</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,179.21280	1,160.101	16.76	0.9086	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			34.34240	31.562	16.78	0.0898	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,188.54240	1,169.462	16.78	0.9102	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			35.69530	32.853	16.74	0.0930	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,169.89530	1,150.753	16.74	0.9070	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			35.01280	32.201	16.76	0.0914	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			450.47900	448.593	13.26	0.5774	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			324.67900	307.693	13.26	0.4226	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			445.56740	443.567	13.28	0.5732	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			329.76740	312.667	13.28	0.4268	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			440.69880	438.581	13.29	0.5689	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			334.89880	317.681	13.29	0.4311	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			358.50450	354.192	14.52	0.4083	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			758.90450	738.992	14.52	0.5917	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			355.55560	351.229	14.54	0.4056	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			765.95560	746.029	14.54	0.5944	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			361.47860	357.181	14.50	0.4111	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			751.87860	731.981	14.50	0.5889	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			0.00000	597.435	14.07	0.5308	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			0.00000	585.135	14.07	0.4692	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			0.00000	593.345	14.08	0.5281	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			0.00000	591.045	14.08	0.4719	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			0.00000	601.553	14.05	0.5334	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			0.00000	579.253	14.05	0.4666	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			0.00000	706.149	14.51	0.5386	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			0.00000	675.949	14.51	0.4614	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			0.00000	701.959	14.53	0.5363	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			0.00000	681.759	14.53	0.4637	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			0.00000	697.874	14.54	0.5341	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			0.00000	687.674	14.54	0.4659	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			0.00000	787.846	14.89	0.4621	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			0.00000	806.502	14.87	0.5418	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			0.00000	776.002	14.87	0.4582	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			0.00000	802.414	14.88	0.5399	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			0.00000	781.914	14.88	0.4601	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			0.00000	798.346	14.89	0.5379	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>42,045</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.19920		11.06950			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.35490		11.22490			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.49700		11.36800			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
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.51260		11.39000			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.66380		11.54000			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.81600		11.69000			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,594.30350	1,723.049	16.85	0.9873	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			4.80350	3.849	16.85	0.0127	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,584.37660	1,713.107	16.79	0.9871	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			4.87660	3.907	16.79	0.0129	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,604.23140	1,732.991	16.90	0.9875	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			4.73140	3.791	16.90	0.0125	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			703.35620	788.384	13.42	0.7477	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			208.45620	163.484	13.42	0.2523	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			697.12660	781.301	13.42	0.7444	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			212.22660	166.401	13.42	0.2556	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			709.62670	795.504	13.42	0.7510	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			204.72670	160.604	13.42	0.2490	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			866.78330	951.338	14.08	0.7248	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			288.78330	244.338	14.08	0.2752	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			860.46280	944.611	14.08	0.7222	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			292.46280	247.611	14.08	0.2778	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			854.57730	937.912	14.08	0.7195	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			296.57730	250.912	14.08	0.2805	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			0.00000	740.726	15.05	0.5605	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			0.00000	608.126	15.05	0.4395	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			0.00000	736.319	15.06	0.5582	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			0.00000	613.719	15.06	0.4418	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			0.00000	731.942	15.08	0.5558	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			0.00000	619.342	15.08	0.4442	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			0.00000	842.176	15.38	0.5587	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			0.00000	718.376	15.38	0.4413	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			0.00000	837.931	15.39	0.5566	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			0.00000	724.131	15.39	0.4434	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			0.00000	846.443	15.36	0.5607	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			0.00000	712.643	15.36	0.4393	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			0.00000	943.959	15.56	0.5600	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			0.00000	817.959	15.56	0.4400	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			0.00000	939.830	15.57	0.5582	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			0.00000	823.830	15.57	0.4418	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			0.00000	948.101	15.55	0.5618	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			0.00000	812.101	15.55	0.4382	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
CF CANDCO	On	15/10/2018	Foreign Exchange Future			659.49340		644.44720			0.0000	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CC01 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total CF CANDO CC01</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
CHF / R	On	14/12/2018	Foreign Exchange Future			14.67570		14.72470			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			14.99720		15.04780			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.29970		15.35210			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.63450		15.69000			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.90520		15.96000			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.57400		16.63000			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,543.44260	1,493.166	15.44	0.9393	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			28.74260	27.466	15.44	0.0607	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,533.69840	1,483.418	15.38	0.9386	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			28.99840	27.718	15.38	0.0614	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,553.19070	1,502.916	15.49	0.9399	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			28.49070	27.216	15.49	0.0601	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			976.17890	933.730	16.11	0.6464	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			408.37890	416.530	16.11	0.3536	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			987.72040	945.067	16.09	0.6513	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			399.92040	407.867	16.09	0.3487	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			981.93860	939.386	16.10	0.6489	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			404.13860	412.186	16.10	0.3511	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,180.40450	1,136.095	16.36	0.6351	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			558.30450	566.395	16.36	0.3649	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,175.10980	1,130.887	16.37	0.6332	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			563.00980	571.187	16.37	0.3668	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,185.72040	1,141.325	16.35	0.6371	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			553.62040	561.625	16.35	0.3629	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			0.00000	1,039.110	17.45	0.5258	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			0.00000	1,094.610	17.45	0.4742	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			0.00000	1,035.339	17.47	0.5244	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			0.00000	1,100.839	17.47	0.4756	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			0.00000	1,042.896	17.44	0.5273	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			0.00000	1,088.396	17.44	0.4727	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			0.00000	1,197.063	17.54	0.5325	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			0.00000	1,241.863	17.54	0.4675	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			0.00000	1,193.314	17.56	0.5312	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			0.00000	1,248.114	17.56	0.4688	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			0.00000	1,189.579	17.57	0.5299	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			0.00000	1,254.379	17.57	0.4701	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			0.00000	1,410.428	17.97	0.5381	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			0.00000	1,456.428	17.97	0.4619	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			0.00000	1,406.783	17.98	0.5370	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			0.00000	1,462.783	17.98	0.4630	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			0.00000	1,403.140	17.99	0.5360	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			0.00000	1,469.140	17.99	0.4640	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,798</b>
CNH / R	On	14/12/2018	Foreign Exchange Future			2.07450		2.07010			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09340		2.08930			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11220		2.10820			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			64.96840	53.860	14.53	0.0844	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,677.90970	1,709.422	14.55	0.9021	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			76.90970	64.422	14.55	0.0979	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,591.50500	1,621.556	14.57	0.8873	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			90.50500	76.556	14.57	0.1127	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,765.96840	1,798.860	14.53	0.9156	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			891.34740	847.698	15.28	0.4731	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			842.19420	838.549	15.36	0.5087	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			949.19420	904.549	15.36	0.4913	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			928.31330	926.718	15.20	0.5453	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			835.31330	792.718	15.20	0.4547	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			884.34740	881.698	15.28	0.5269	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,793.89200	1,805.659	14.79	0.7203	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			511.89200	483.659	14.79	0.2797	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,728.19640	1,738.539	14.79	0.7065	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			546.19640	516.539	14.79	0.2935	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,861.06180	1,874.236	14.79	0.7339	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			479.06180	452.237	14.79	0.2661	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			145.85680		155.97620			0.0000	0.00	0	0
<b>Total CURRENCY CANDO CX05 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CURRENCY CANDO CX05</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/12/2018	Foreign Exchange Future			2.25900		2.25710			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.30720		2.30570			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.35350		2.35160			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.39600		2.39000			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.53910		2.54000			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.61060		2.61000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			83.44240	75.119	14.19	0.1058	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,669.17480	1,678.226	14.21	0.8795	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			98.17480	88.226	14.21	0.1205	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,841.44830	1,853.586	14.16	0.9077	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			70.44830	63.586	14.16	0.0923	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,754.44240	1,765.119	14.19	0.8942	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			730.38400	702.084	14.87	0.3992	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,292.72010	1,280.596	14.72	0.6353	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			635.72010	608.596	14.72	0.3647	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,239.14240	1,226.409	14.80	0.6180	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			682.14240	654.409	14.80	0.3820	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,187.38400	1,174.084	14.87	0.6008	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,412.20240	2,414.705	14.82	0.7854	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			396.20240	379.706	14.82	0.2146	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,340.11070	2,341.840	14.85	0.7740	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			424.11070	406.840	14.85	0.2260	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,485.57130	2,488.842	14.80	0.7965	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			369.57130	353.842	14.80	0.2035	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			0.00000	1,495.459	16.19	0.5274	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			0.00000	1,535.459	16.19	0.4726	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			0.00000	1,577.940	16.06	0.5482	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			0.00000	1,417.940	16.06	0.4518	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			0.00000	1,536.161	16.13	0.5378	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			0.00000	1,476.161	16.13	0.4622	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			0.00000	1,893.809	17.13	0.5366	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			0.00000	1,902.809	17.13	0.4634	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			0.00000	1,854.290	17.19	0.5285	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			0.00000	1,963.290	17.19	0.4715	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			0.00000	1,934.184	17.07	0.5449	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			0.00000	1,843.184	17.07	0.4551	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			0.00000	2,124.771	17.38	0.4505	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			0.00000	2,191.470	17.44	0.5424	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			0.00000	2,185.470	17.44	0.4576	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			0.00000	2,152.918	17.49	0.5353	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			0.00000	2,246.918	17.49	0.4647	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			0.00000	2,230.771	17.38	0.5495	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.83360		1.82750			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85820		1.85230			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88120		1.87520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,593.84140	2,651.285	18.14	0.9739	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			18.84140	15.285	18.14	0.0261	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,495.84840	2,552.701	17.78	0.9713	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			20.84840	16.701	17.78	0.0287	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,692.04010	2,750.005	18.50	0.9763	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			17.04010	14.005	18.50	0.0237	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,184.56800	1,199.795	16.49	0.6518	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			561.56800	517.795	16.49	0.3482	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,132.10270	1,145.584	16.61	0.6326	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			609.10270	563.583	16.61	0.3674	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,239.12140	1,256.148	16.37	0.6710	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			516.12140	474.148	16.37	0.3290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,686.54750	1,710.129	16.26	0.7113	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			534.54750	498.129	16.26	0.2887	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,626.53790	1,648.100	16.33	0.6964	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			574.53790	536.100	16.33	0.3036	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,748.25760	1,773.839	16.20	0.7260	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			496.25760	461.839	16.20	0.2740	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/12/2018	Foreign Exchange Future			0.14080		0.13990			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14060		0.13980			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14010		0.13960			0.0000	0.00	0	2,166
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/12/2018	Foreign Exchange Future			1.76950		1.76630			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.79850		1.79550			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.82590		1.82280			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.48460		9.47510			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.60930		9.60000			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.73060		9.72080			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.86520		9.85000			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.36770		10.35000			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.53140		10.52000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			599.05980	603.120	13.61	0.8446	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			53.95980	48.520	13.61	0.1554	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			591.04510	594.866	13.61	0.8402	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			55.94510	50.266	13.61	0.1598	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			607.12660	611.421	13.61	0.8490	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			52.02660	46.821	13.61	0.1510	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			408.10530	403.718	14.21	0.5491	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			348.10530	334.418	14.21	0.4509	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			417.54490	413.308	14.18	0.5577	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			337.54490	324.008	14.18	0.4423	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			412.80470	408.491	14.19	0.5534	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			342.80470	329.191	14.19	0.4466	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			410.19640	405.047	15.06	0.4642	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			609.39640	594.447	15.06	0.5358	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			406.69790	401.539	15.08	0.4612	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			615.89790	600.939	15.08	0.5388	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			413.72450	408.586	15.04	0.4673	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			602.92450	587.986	15.04	0.5327	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			0.00000	583.510	14.97	0.5334	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			0.00000	568.310	14.97	0.4666	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			0.00000	579.396	14.98	0.5307	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			0.00000	574.196	14.98	0.4693	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			0.00000	587.755	14.95	0.5361	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			0.00000	562.555	14.95	0.4639	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			0.00000	726.037	15.86	0.5385	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			0.00000	708.337	15.86	0.4615	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			0.00000	722.050	15.88	0.5363	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			0.00000	714.350	15.88	0.4637	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			0.00000	730.146	15.85	0.5407	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			0.00000	702.446	15.85	0.4593	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			0.00000	822.094	16.13	0.5410	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			0.00000	810.694	16.13	0.4590	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			0.00000	818.060	16.14	0.5391	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			0.00000	816.660	16.14	0.4609	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			0.00000	826.153	16.12	0.5429	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			0.00000	804.753	16.12	0.4571	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Future			1.34550		1.34160			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35610		1.35190			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36650		1.36200			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			816.00000	855.000		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			716.00000	755.000		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			916.00000	955.000		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			119.00000	161.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			19.00000	61.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			219.00000	261.000		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			420.00000	465.000		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			320.00000	365.000		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			520.00000	565.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 14/12/2018 Foreign Exchange Future			1.30930		1.30810			0.0000	0.00	0	500
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO € On 14/12/2018 Foreign Exchange Future			1.16510		1.16800			0.0000	0.00	0	40
QUANTO € On 18/03/2019 Foreign Exchange Future			1.17490		1.17790			0.0000	0.00	0	0
QUANTO € On 14/06/2019 Foreign Exchange Future			1.18430		1.18730			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>40</b>
SGD / R On 14/12/2018 Foreign Exchange Future			10.47000		10.47170			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.62230		10.62480			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.76670		10.76870			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Call			1,112.55120	1,111.077	14.32	0.9603	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			10.85120	11.077	14.32	0.0397	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,102.74270	1,101.280	14.26	0.9595	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			11.04270	11.280	14.26	0.0405	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	14/12/2018	Foreign Exchange Option	9.36	Call			1,122.36330	1,120.878	14.38	0.9610	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			10.66330	10.878	14.38	0.0390	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			575.20760	564.889	14.40	0.6272	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			290.40760	282.589	14.40	0.3728	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			569.79780	559.454	14.42	0.6234	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			294.99780	287.154	14.42	0.3766	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			580.65510	570.365	14.38	0.6311	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			285.85510	278.065	14.38	0.3689	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			206.15080	200.833	14.20	0.2480	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			967.88580	960.522	14.20	0.7493	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			209.18580	203.822	14.20	0.2507	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			981.84850	974.574	14.20	0.7547	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			203.14850	197.874	14.20	0.2453	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			974.85080	967.533	14.20	0.7520	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/12/2018	Foreign Exchange Future			2.30190		2.26740			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.19590		2.16570			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.10040		2.07160			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			10.64980	9.775	35.46	0.0647	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			713.24980	677.874	35.46	0.9353	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			10.18390	9.995	35.99	0.0652	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			722.78390	688.095	35.99	0.9348	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			11.13530	9.556	34.94	0.0643	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			703.73530	667.656	34.94	0.9357	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			16.07150	17.862	24.41	0.1090	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			580.37150	551.962	24.41	0.8910	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			15.41100	17.165	24.45	0.1054	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			589.71100	561.265	24.45	0.8946	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			16.75920	18.586	24.38	0.1129	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			571.05920	542.686	24.38	0.8871	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.46110	1.851	26.31	0.0123	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,459.86110	1,431.451	26.31	0.9877	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.40670	1.784	26.31	0.0119	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,469.80670	1,441.384	26.31	0.9881	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.51740	1.920	26.31	0.0128	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,449.91740	1,421.520	26.31	0.9872	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.09030		1.09500			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
ZMW / R On 18/03/2019 Foreign Exchange Future			1.05470		1.04780			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.00280		1.00490			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>841 815 068.90</b>	<b>57,019</b>	<b>1,746,838</b>
<b>Total Options</b>									<b>6 623 590.86</b>	<b>34,180</b>	<b>8,783,347</b>
<b>Grand Total:</b>									<b>848,438,659.76</b>	<b>91,199</b>	<b>10,530,185</b>