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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/10/2018 Foreign Exchange Future			14.34500		14.32370			0.0000	5,422,410.00	378	0
\$ / R On 12/10/2018 Foreign Exchange Future			14.36330		14.33540			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.36620		14.34130			0.0000	0.00	0	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.37050		14.34530			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.38140		14.35510			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.38780		14.36100			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.39650		14.36880			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.39870		14.37080			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.40080		14.37280			0.0000	0.00	0	4,369
\$ / R On 01/11/2018 Foreign Exchange Future			14.40300		14.37470			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.40520		14.37670			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.41170		14.38260			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.42690		14.39750			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.43070		14.40130			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.43260		14.40310			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.43830		14.40870			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.44400		14.41430			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.44590		14.41620			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.45730		14.42740			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.45920		14.42930			0.0000	7,229,600.00	500	6,924
\$ / R On 05/12/2018 Foreign Exchange Future			14.46870		14.43870			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Future			14.47060		14.44060			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.48020		14.45020			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.48210		14.45220			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.48590		14.45600			0.0000	491,434,157.50	33,925	831,165
\$ / R	On	20/12/2018	Foreign Exchange Future			14.49740		14.46750			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.49930		14.46950			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.51840		14.48870			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.52230		14.49260			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.55280		14.52270			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.57570		14.54530			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.57760		14.54710			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.60240		14.57160			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.63100		14.59980			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.66530		14.63360			0.0000	8,593,865.80	586	39,528
\$ / R	On	27/03/2019	Foreign Exchange Future			14.68250		14.65050			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.68630		14.65430			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.69400		14.66180			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.74640		14.71420			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.80420		14.77230			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.80980		14.77790			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.83040		14.79850			0.0000	0.00	0	19,040
\$ / R	On	20/06/2019	Foreign Exchange Future			14.84160		14.80970			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.85650		14.82470			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.86210		14.83030			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.86580		14.83410			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.91920		14.88740			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.92110		14.88930			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.94410		14.91220			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.97650		14.94460			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.98230		14.95040			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.98800		14.95610			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.00900		14.97710			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.03570		15.00380			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.03960		15.00760			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.09810		15.06690			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.15730		15.12660			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.16340		15.13270			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.18580		15.15540			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.22260		15.19240			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.22670		15.19650			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.28580		15.25610			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.34910		15.31990			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.37770		15.34870			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.41240		15.38370			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.46750		15.43920			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.53690		15.50910			0.0000	0.00	0	1,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			15.55730		15.52970			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.65120		15.62430			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.74910		15.72300			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>512,680,033.30</b>	<b>35,389</b>	<b>1,042,070</b>
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Put			656.94540	635.000	18.20	1.0000	0.00	0	0
\$ / R	On	03/10/2018	Foreign Exchange Option	14.98	Call			0.64540	0.000	18.20	0.0000	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			4.55370	4.704	20.34	0.0266	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			829.95370	858.004	20.34	0.9734	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			651.62310	621.266	18.56	0.8824	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			32.92310	27.466	18.56	0.1176	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,224.73230	1,198.185	21.53	0.9786	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			6.03230	4.385	21.53	0.0214	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			41.62350	35.466	18.20	0.1472	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			580.32350	549.266	18.20	0.8528	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			4.83160	3.904	18.50	0.0201	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,000.13160	1,024.404	18.50	0.9799	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			82.39930	63.717	15.40	0.2170	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			437.49930	445.117	15.40	0.7830	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,161.07350	1,186.644	18.92	0.9776	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			5.97350	5.244	18.92	0.0224	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			330.26500	297.682	17.20	0.5583	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			201.26500	195.482	17.20	0.4417	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			776.59850	742.475	19.23	0.8030	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			85.39850	78.975	19.23	0.1970	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			402.53520	368.896	17.49	0.5890	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			203.33520	197.596	17.49	0.4110	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,380.01200	1,407.885	19.00	0.9756	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			7.21200	7.085	19.00	0.0244	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			101.22750	83.050	16.06	0.2208	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			544.02750	553.850	16.06	0.7792	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			345.12280	345.964	16.66	0.5992	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			222.32280	195.164	16.66	0.4008	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			476.50170	442.221	17.92	0.6362	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			179.30170	173.021	17.92	0.3638	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			140.91420	134.179	18.47	0.2962	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			588.11420	553.379	18.47	0.7038	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			740.74600	706.119	19.15	0.7747	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			103.54600	96.919	19.15	0.2253	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			515.93830	524.556	16.14	0.7586	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			113.13830	93.756	16.14	0.2414	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			330.57430	298.250	17.13	0.5192	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			253.37430	249.050	17.13	0.4808	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			650.99950	616.234	18.76	0.7357	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			123.79950	117.035	18.76	0.2643	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,104.31720	2,075.228	22.90	0.9815	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	31/10/2018	Foreign Exchange Option	16.47	Call			7.11720	6.028	22.90	0.0185	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			299.94880	298.742	16.83	0.5454	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			267.14880	237.942	16.83	0.4546	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			324.51320	292.323	17.09	0.5135	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			257.31320	253.123	17.09	0.4865	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			68.47230	54.189	15.82	0.1600	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			641.27230	654.989	15.82	0.8400	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,649.53030	2,621.140	23.92	0.9936	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			2.33030	1.940	23.92	0.0064	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			4.30170	4.490	19.55	0.0156	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,569.00170	1,597.490	19.55	0.9844	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			618.64550	583.690	18.66	0.7060	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			145.34550	138.890	18.66	0.2940	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,174.89000	1,141.615	20.76	0.8851	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			51.59000	46.815	20.76	0.1149	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.42600	0.372	21.51	0.0014	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,483.02600	2,512.072	21.51	0.9986	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			618.92350	631.131	15.95	0.7990	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			96.32350	79.431	15.95	0.2010	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,433.03720	2,403.004	22.88	0.9862	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			5.63720	4.704	22.88	0.0138	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			654.07500	618.048	18.44	0.6728	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			191.57500	184.948	18.44	0.3272	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,134.94580	1,099.611	20.20	0.8265	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			96.24580	90.310	20.20	0.1735	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			382.90300	381.884	16.99	0.5546	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			321.60300	291.184	16.99	0.4454	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			413.36800	379.427	17.35	0.5202	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			314.66800	310.127	17.35	0.4798	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			562.20710	526.395	18.07	0.6114	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			245.30710	238.995	18.07	0.3886	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			199.13770	192.209	18.60	0.3261	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			686.03770	649.609	18.60	0.6739	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			22.83340	20.634	16.34	0.0576	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,205.93340	1,233.234	16.34	0.9424	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			577.51180	583.945	16.38	0.7134	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			174.41180	151.345	16.38	0.2866	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			576.28010	540.365	18.14	0.6191	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			239.38010	232.965	18.14	0.3809	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			1.08490	0.820	22.05	0.0024	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,734.18490	2,763.420	22.05	0.9976	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,573.26730	3,602.733	25.00	0.9996	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.16730	0.133	25.00	0.0004	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			653.67390	617.272	18.30	0.6499	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			222.37390	215.572	18.30	0.3501	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			277.67720	249.184	16.73	0.3841	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	22/11/2018	Foreign Exchange Option	14.21	Call			481.97720	483.184	16.73	0.6159	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,034.31030	997.856	19.67	0.7743	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			140.51030	133.756	19.67	0.2257	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			512.34820	476.891	17.70	0.5588	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			308.54820	302.791	17.70	0.4412	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			63.53850	53.562	15.70	0.1185	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,030.93850	1,050.862	15.70	0.8815	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			498.80240	498.554	16.87	0.5989	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			319.50240	289.354	16.87	0.4011	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			344.39460	313.223	16.95	0.4217	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			473.69460	472.423	16.95	0.5783	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,445.97510	1,472.640	15.24	0.9626	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			17.97260	16.247	23.69	0.0315	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,305.97570	2,273.108	22.56	0.9403	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			35.27570	32.308	22.56	0.0597	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			275.20610	268.262	18.24	0.3811	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			737.39180	746.577	16.16	0.7582	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			158.09180	137.377	16.16	0.2418	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			142.64490	123.187	16.07	0.2235	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			771.94490	782.387	16.07	0.7765	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,898.67260	2,867.047	23.69	0.9685	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			16.67510	13.440	15.24	0.0374	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			242.64750	216.290	16.57	0.3316	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			591.94750	595.489	16.57	0.6684	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			651.74090	614.988	18.18	0.6122	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			281.04090	274.188	18.18	0.3878	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			665.90610	629.062	18.24	0.6189	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,166.46140	1,129.691	19.80	0.7753	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			155.16140	148.391	19.80	0.2247	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			357.08250	327.024	16.93	0.4197	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			726.41880	735.372	16.24	0.7343	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			185.81880	164.772	16.24	0.2657	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,043.49830	1,006.532	19.42	0.7404	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			184.09830	177.132	19.42	0.2596	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			274.57570	268.156	18.38	0.3664	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			733.97570	697.556	18.38	0.6336	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			497.68250	497.624	16.93	0.5803	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			875.61050	839.272	18.77	0.6760	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			245.81050	239.472	18.77	0.3240	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			120.08190	103.964	15.78	0.1854	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			920.28190	934.164	15.78	0.8146	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,377.03120	1,340.963	20.29	0.8066	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			137.23120	131.163	20.29	0.1934	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			770.86800	780.684	16.10	0.7455	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			180.66800	160.484	16.10	0.2545	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			736.51890	701.076	18.29	0.6205	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	12/12/2018	Foreign Exchange Option	14.89	Call			298.71890	293.176	18.29	0.3795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			256.88290	250.844	18.79	0.3300	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			880.88290	844.944	18.79	0.6700	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			254.51130	248.449	18.81	0.3274	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			888.51130	852.549	18.81	0.6726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			426.54010	396.522	17.12	0.4537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			482.54010	482.422	17.12	0.5463	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			435.62640	433.127	17.33	0.5067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			489.62640	457.227	17.33	0.4933	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,302.48350	1,266.490	20.07	0.7842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			158.48350	152.390	20.07	0.2158	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			712.04760	677.014	18.20	0.6052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			318.04760	312.914	18.20	0.3948	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			303.60980	298.225	18.33	0.3800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			747.60980	712.325	18.33	0.6200	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			529.81870	531.330	16.95	0.5829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			373.81870	345.430	16.95	0.4171	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			756.85160	766.059	16.23	0.7287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			200.85160	180.159	16.23	0.2713	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			219.24960	213.164	19.22	0.2879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,013.24960	977.264	19.22	0.7121	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			487.10340	487.144	17.11	0.5499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			421.10340	391.244	17.11	0.4501	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			209.24910	203.116	19.34	0.2764	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,053.24910	1,017.216	19.34	0.7236	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,871.15280	1,836.555	21.49	0.8749	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			87.15280	82.455	21.49	0.1251	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			127.39280	121.594	20.66	0.1767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,511.39280	1,475.694	20.66	0.8233	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,834.53260	1,799.859	21.41	0.8704	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			90.53260	85.759	21.41	0.1296	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			909.11160	922.846	15.88	0.8014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			133.11160	116.946	15.88	0.1986	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			352.24840	347.777	17.92	0.4291	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			636.24840	601.877	17.92	0.5709	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,395.68020	2,362.186	22.57	0.9234	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			51.68020	48.086	22.57	0.0766	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,436.25700	1,459.085	15.03	0.9449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			30.25700	23.185	15.03	0.0551	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,752.65380	1,717.814	21.24	0.8598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			98.65380	93.714	21.24	0.1402	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,587.11770	2,553.995	22.96	0.9356	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			43.11770	39.894	22.96	0.0644	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,414.73140	1,378.875	20.39	0.8063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			140.73140	134.775	20.39	0.1937	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			624.34120	629.122	16.62	0.6493	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	14.12	Put			288.34120	263.222	16.62	0.3507	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,110.03820	1,073.970	19.51	0.7390	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			196.03820	189.870	19.51	0.2610	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			229.74490	223.593	19.09	0.2998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			973.74490	937.693	19.09	0.7002	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			439.64630	437.249	17.30	0.5103	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			483.64630	451.349	17.30	0.4897	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,188.68530	1,207.578	15.41	0.8943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			62.68530	51.678	15.41	0.1057	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,311.03700	1,275.051	20.10	0.7860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			157.03700	150.951	20.10	0.2140	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			559.95940	562.518	16.84	0.6050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			343.95940	316.618	16.84	0.3950	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,226.17920	1,190.125	19.85	0.7675	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			172.17920	166.025	19.85	0.2325	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,779.86440	1,745.079	21.30	0.8634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			95.86440	90.979	21.30	0.1366	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			375.85580	371.898	17.74	0.4519	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			589.85580	555.998	17.74	0.5481	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			896.16450	860.175	18.84	0.6752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			252.16450	246.075	18.84	0.3248	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,197.20230	1,216.243	15.39	0.8964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			61.20230	50.343	15.39	0.1036	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			580.81040	584.091	16.77	0.6198	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			324.81040	298.191	16.77	0.3802	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,168.48880	2,134.525	22.11	0.9055	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			64.48880	60.425	22.11	0.0945	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			602.26850	606.290	16.69	0.6346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			306.26850	280.390	16.69	0.3654	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,520.25030	1,484.568	20.68	0.8248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			126.25030	120.468	20.68	0.1752	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,293.94620	1,257.944	20.05	0.7824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			159.94620	153.844	20.05	0.2176	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			857.97610	870.740	15.98	0.7794	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			151.97610	134.840	15.98	0.2206	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			607.72830	611.938	16.68	0.6383	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			301.72830	276.038	16.68	0.3617	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,573.54330	1,538.045	20.83	0.8333	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			119.54330	113.945	20.83	0.1667	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			635.61040	640.777	16.59	0.6567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			279.61040	254.877	16.59	0.3433	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,184.32740	1,148.256	19.73	0.7576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			180.32740	174.156	19.73	0.2424	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			554.84250	557.224	16.86	0.6013	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			348.84250	321.324	16.86	0.3987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			399.72110	370.502	17.04	0.4355	0.00	0	4,428

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			505.72110	506.402	17.04	0.5645	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			969.61050	984.490	15.77	0.8253	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			113.61050	98.590	15.77	0.1747	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			677.16710	642.414	18.07	0.5898	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			333.16710	328.314	18.07	0.4102	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			886.98710	900.301	15.92	0.7921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			140.98710	124.401	15.92	0.2079	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			415.70270	386.001	17.09	0.4465	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			491.70270	491.901	17.09	0.5535	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,530.40560	1,556.146	15.46	0.9522	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			24.40560	20.246	15.46	0.0478	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			894.32730	907.781	15.91	0.7952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			138.32730	121.881	15.91	0.2048	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			609.55620	575.469	17.82	0.5580	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			365.55620	361.369	17.82	0.4420	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,215.23040	2,244.249	18.51	0.9813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			9.23040	8.349	18.51	0.0187	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,217.77740	1,181.719	19.83	0.7655	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			173.77740	167.619	19.83	0.2345	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,653.62580	1,618.595	21.02	0.8456	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			109.62580	104.495	21.02	0.1544	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,264.63240	2,293.764	18.72	0.9824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			8.63240	7.864	18.72	0.0176	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			830.15900	841.760	16.03	0.7664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			164.15900	145.860	16.03	0.2336	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			828.11850	792.393	18.61	0.6513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			274.11850	268.293	18.61	0.3487	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,201.01920	1,164.954	19.78	0.7616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			177.01920	170.854	19.78	0.2384	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			161.05330	143.051	16.02	0.2303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			837.05330	848.951	16.02	0.7697	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			389.25010	360.358	17.00	0.4282	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			515.25010	516.258	17.00	0.5718	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,792.63430	1,820.113	16.64	0.9670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			16.63430	14.213	16.64	0.0330	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,362.64260	1,326.716	20.25	0.7964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			148.64260	142.616	20.25	0.2036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,088.63150	1,105.733	15.57	0.8660	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			82.63150	69.833	15.57	0.1340	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,388.62740	1,352.736	20.32	0.8014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			144.62740	138.636	20.32	0.1986	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			557.64240	524.195	17.61	0.5314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			393.64240	390.095	17.61	0.4686	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,363.55620	2,392.886	19.16	0.9845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			7.55620	6.986	19.16	0.0155	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			934.75700	898.657	18.97	0.6879	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			240.75700	234.557	18.97	0.3121	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			551.29690	517.936	17.59	0.5280	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			397.29690	393.836	17.59	0.4720	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,442.79760	2,472.261	19.51	0.9860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			6.79760	6.361	19.51	0.0140	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,283.78070	1,304.281	15.26	0.9167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			47.78070	38.381	15.26	0.0833	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,462.62090	2,492.115	19.59	0.9863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			6.62090	6.215	19.59	0.0137	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			642.99640	608.558	17.94	0.5741	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			348.99640	344.458	17.94	0.4259	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			544.98110	511.708	17.56	0.5246	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			400.98110	397.608	17.56	0.4754	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,390.78020	1,412.948	15.09	0.9374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			34.78020	27.048	15.09	0.0626	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			448.63900	418.013	17.20	0.4682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			464.63900	463.913	17.20	0.5318	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			292.76580	267.455	16.64	0.3544	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			618.76580	623.355	16.64	0.6456	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			705.01570	670.035	18.17	0.6021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			321.01570	315.935	18.17	0.3979	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,724.35270	1,751.453	16.33	0.9638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			18.35270	15.553	16.33	0.0362	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,561.80660	2,591.436	20.03	0.9879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			5.80660	5.536	20.03	0.0121	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			51.54590	41.714	15.30	0.0891	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,257.54590	1,277.614	15.30	0.9109	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,710.77700	2,740.564	20.68	0.9900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			4.77700	4.664	20.68	0.0100	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			92.17880	78.633	15.64	0.1470	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,048.17880	1,064.533	15.64	0.8530	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			219.07850	197.353	16.32	0.2890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			725.07850	733.253	16.32	0.7110	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,841.51350	1,869.235	16.85	0.9692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			15.51350	13.335	16.85	0.0308	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			238.28210	215.533	16.41	0.3069	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			694.28210	701.433	16.41	0.6931	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			45.38960	36.275	15.23	0.0796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,301.38960	1,322.175	15.23	0.9204	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			820.67470	784.983	18.58	0.6485	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			276.67470	270.883	18.58	0.3515	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,087.00180	2,115.671	17.94	0.9779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			11.00180	9.771	17.94	0.0221	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,820.14440	2,850.020	21.16	0.9912	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			4.14440	4.119	21.16	0.0088	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			167.30290	148.709	16.05	0.2369	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		823.30290	834.609	16.05	0.7631	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		26.23510	21.658	15.24	0.0513	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,482.23510	1,507.558	15.24	0.9487	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,609.02570	1,573.915	20.93	0.8388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		115.02570	109.815	20.93	0.1612	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		740.44350	705.208	18.30	0.6171	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		306.44350	301.108	18.30	0.3829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		12.96110	11.327	17.42	0.0259	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,968.96110	1,997.227	17.42	0.9741	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		259.27490	253.265	18.76	0.3326	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		873.27490	837.365	18.76	0.6674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,818.85070	2,786.138	23.42	0.9475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		34.85070	32.038	23.42	0.0525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,520.76080	1,546.420	15.42	0.9515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		24.76080	20.520	15.42	0.0485	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		777.30700	787.691	16.19	0.7257	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		209.80700	190.291	16.19	0.2743	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		1,059.54700	1,023.343	19.22	0.7130	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		227.04700	220.743	19.22	0.2870	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		323.50010	318.617	18.23	0.3886	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		756.00010	721.217	18.23	0.6114	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		551.83200	553.933	16.89	0.5850	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		384.33200	356.533	16.89	0.4150	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,235.35930	1,254.813	15.42	0.8923	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		65.85930	55.513	15.42	0.1077	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		594.70720	561.869	17.64	0.5372	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		404.20720	401.169	17.64	0.4628	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		52.06910	43.074	15.30	0.0878	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,321.56910	1,342.374	15.30	0.9122	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		653.93160	620.343	17.86	0.5654	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		373.43160	369.643	17.86	0.4346	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		361.30130	336.217	16.62	0.3844	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		630.00130	634.617	16.62	0.6156	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		614.60470	618.629	16.67	0.6056	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		375.90470	350.229	16.67	0.3944	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,509.94550	2,476.411	22.38	0.9091	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		68.64550	64.811	22.38	0.0909	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call		340.32230	335.900	18.18	0.3863	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put		811.62230	777.500	18.18	0.6137	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call		1,528.15580	1,551.655	15.31	0.9330	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put		39.45580	33.255	15.31	0.0670	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		190.62210	174.178	15.92	0.2468	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		879.32210	892.578	15.92	0.7532	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,132.46060	3,099.833	23.49	0.9443	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		41.16060	38.233	23.49	0.0557	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put		35.55890	30.437	15.68	0.0603	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,628.15890	1,652.737	15.68	0.9397	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			33.06540	31.233	16.53	0.0546	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,895.76540	1,924.034	16.53	0.9454	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			58.52640	54.728	15.77	0.0872	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,653.82640	1,680.428	15.77	0.9128	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			495.27110	468.178	16.96	0.4251	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			662.37110	665.778	16.96	0.5749	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,610.56420	1,636.840	15.66	0.9066	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			63.46420	59.241	15.66	0.0934	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			725.30050	730.712	16.73	0.6121	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			428.20050	403.112	16.73	0.3879	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			976.16310	941.145	18.45	0.6174	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			393.26310	388.745	18.45	0.3826	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			47.58890	44.893	16.14	0.0721	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,804.68890	1,832.493	16.14	0.9279	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			969.09420	934.154	18.34	0.5977	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			440.69420	436.553	18.34	0.4023	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			67.32290	64.255	15.95	0.0895	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,837.12290	1,865.255	15.95	0.9105	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,684.78600	1,711.306	15.71	0.8909	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			84.98600	80.306	15.71	0.1091	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			816.78950	822.768	16.73	0.6183	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			466.98950	441.768	16.73	0.3817	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,107.13760	1,071.257	18.61	0.6185	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			436.93760	432.257	18.61	0.3815	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			611.50190	582.435	17.20	0.4505	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			691.30190	693.435	17.20	0.5495	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			977.18530	987.569	16.40	0.6711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			393.58530	372.269	16.40	0.3289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,848.90970	2,881.549	16.90	0.9752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			15.30970	16.249	16.90	0.0248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,597.60980	2,629.762	16.63	0.9641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			24.00980	24.462	16.63	0.0359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			186.12500	173.158	15.69	0.1921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,369.72500	1,388.458	15.69	0.8079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,144.42170	3,176.938	17.64	0.9823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			10.82170	11.638	17.64	0.0177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,307.78160	4,339.650	21.36	0.9939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			4.18160	4.351	21.36	0.0061	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,907.34600	2,940.045	16.96	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			13.74600	14.745	16.96	0.0226	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			610.01570	581.860	17.11	0.4333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			763.61570	767.160	17.11	0.5667	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,944.50770	1,972.339	15.90	0.9117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			70.90770	67.039	15.90	0.0883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,159.71130	1,174.559	16.00	0.7426	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	13.75	Put			276.11130	259.259	16.00	0.2574	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			905.75790	872.086	17.96	0.5413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			579.35790	577.386	17.96	0.4587	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,071.84940	1,036.257	18.39	0.5897	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			505.44940	501.557	18.39	0.4103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,362.35640	1,380.966	15.70	0.8059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			188.75640	175.667	15.70	0.1941	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,255.77360	1,218.664	18.85	0.6355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			439.37360	433.964	18.85	0.3645	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			513.51930	488.142	16.81	0.3901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			847.11930	853.442	16.81	0.6099	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,324.57710	1,287.138	19.02	0.6508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			418.17710	412.438	19.02	0.3492	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,209.87870	2,240.170	16.20	0.9380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			46.27870	44.870	16.20	0.0620	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,088.53960	1,101.938	16.11	0.7171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			314.93960	296.638	16.11	0.2829	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,172.77350	2,202.788	16.16	0.9348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			49.17350	47.488	16.16	0.0652	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,063.44850	1,076.324	16.15	0.7077	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			329.84850	311.024	16.15	0.2923	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,050.50170	1,015.134	18.34	0.5839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			514.10170	510.434	18.34	0.4161	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,627.97710	2,589.963	21.59	0.8349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			181.57710	175.263	21.59	0.1651	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			781.46550	785.612	17.04	0.5762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			587.86550	560.312	17.04	0.4238	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,732.30460	1,757.199	15.65	0.8839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			98.70460	91.899	15.65	0.1161	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,819.80440	1,846.029	15.76	0.8962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			86.20440	80.729	15.76	0.1038	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,005.24050	1,016.454	16.31	0.6833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			371.64050	351.154	16.31	0.3167	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			856.91060	863.552	16.78	0.6148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			503.31060	478.252	16.78	0.3852	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			741.85860	744.659	17.19	0.5548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			638.25860	609.359	17.19	0.4452	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,263.35990	1,226.211	18.87	0.6372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			436.95990	431.511	18.87	0.3628	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,637.02410	2,599.025	21.61	0.8357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			180.62410	174.325	21.61	0.1643	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			627.70210	627.030	17.70	0.4887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			814.10210	781.730	17.70	0.5113	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,602.69940	1,564.324	19.70	0.7045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			346.29940	339.624	19.70	0.2955	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,012.65810	2,975.193	22.23	0.8651	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	17.50	Call			146.25810	140.493	22.23	0.1349	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			823.09780	828.632	16.89	0.5978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			539.49780	513.332	16.89	0.4022	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,418.12040	1,380.304	19.26	0.6702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			391.72040	385.603	19.26	0.3298	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,201.29990	2,162.783	20.87	0.7911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			234.89990	228.083	20.87	0.2089	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			729.09190	731.454	17.24	0.5478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			655.49190	626.154	17.24	0.4522	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,801.42140	1,762.699	20.15	0.7365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			305.02140	297.999	20.15	0.2635	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,802.19470	1,828.167	15.73	0.8938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			88.59470	82.867	15.73	0.1062	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			754.83880	758.083	17.14	0.5619	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			621.23880	592.783	17.14	0.4381	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,693.20480	1,654.632	19.91	0.7195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			326.80480	319.932	19.91	0.2805	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,629.20330	1,652.295	15.53	0.8677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			115.60330	106.995	15.53	0.1323	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,537.75300	1,499.548	19.55	0.6930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			361.35300	354.848	19.55	0.3070	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,437.13250	1,456.986	15.60	0.8260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			163.53250	151.686	15.60	0.1740	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,522.14830	1,543.328	15.49	0.8470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			138.54830	128.028	15.49	0.1530	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,011.58660	1,972.922	20.53	0.7671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			265.18660	258.222	20.53	0.2329	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,193.10650	1,208.612	15.95	0.7539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			259.50650	243.312	15.95	0.2461	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			624.11640	623.345	17.72	0.4866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			820.51640	788.045	17.72	0.5134	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,206.64730	1,222.414	15.93	0.7584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			253.04730	237.114	15.93	0.2416	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			657.19870	657.327	17.56	0.5065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			763.59870	732.027	17.56	0.4935	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			620.54810	619.683	17.74	0.4844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			826.94810	794.383	17.74	0.5156	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,133.46070	1,147.784	16.04	0.7334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			289.86070	272.484	16.04	0.2666	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,573.80720	2,535.720	21.50	0.8300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			187.40720	181.020	21.50	0.1700	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,646.07950	2,608.090	21.62	0.8365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			179.67950	173.390	21.62	0.1635	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,764.30740	2,726.483	21.82	0.8465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			167.90740	161.784	21.82	0.1535	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			982.73940	993.291	16.38	0.6735	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		389.13940	367.991	16.38	0.3265	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,486.68990	3,449.885	23.31	0.8897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		120.28990	115.185	23.31	0.1103	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,871.82960	3,835.502	24.23	0.9043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		105.42960	100.802	24.23	0.0957	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		528.88850	525.597	18.25	0.4260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,015.28850	980.297	18.25	0.5740	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		508.31700	504.499	18.37	0.4123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,064.71700	1,029.199	18.37	0.5877	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,528.83390	2,490.690	21.43	0.8258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		192.43390	185.990	21.43	0.1742	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,519.86000	2,481.702	21.41	0.8250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		193.46000	187.002	21.41	0.1750	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		525.89470	522.528	18.26	0.4240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,022.29470	987.228	18.26	0.5760	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		1,179.66960	1,194.914	15.97	0.7494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		266.06960	249.614	15.97	0.2506	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,183.88370	2,145.351	20.84	0.7890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		237.48370	230.651	20.84	0.2110	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		553.50650	550.858	18.10	0.4421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		959.90650	925.558	18.10	0.5579	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,828.34650	2,790.614	21.93	0.8516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		161.94650	155.914	21.93	0.1484	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		1,297.17480	1,314.634	15.80	0.7869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		213.57480	199.334	15.80	0.2131	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,689.08370	1,713.255	15.60	0.8774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		105.48370	97.955	15.60	0.1226	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		1,943.66770	1,904.971	20.41	0.7577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		277.26770	270.271	20.41	0.2423	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,293.84830	1,256.550	18.95	0.6441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		427.44830	421.850	18.95	0.3559	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,603.77130	1,626.375	15.50	0.8634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		120.17130	111.075	15.50	0.1366	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,333.13590	1,351.237	15.74	0.7975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		199.53590	185.937	15.74	0.2025	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,261.84350	1,278.654	15.85	0.7761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		228.24350	213.354	15.85	0.2239	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		692.07830	693.160	17.39	0.5269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		708.47830	677.860	17.39	0.4731	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		472.39090	467.678	18.61	0.3877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,158.79090	1,122.378	18.61	0.6123	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		469.74520	464.970	18.63	0.3859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,166.14520	1,129.670	18.63	0.6141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		475.05310	470.407	18.59	0.3896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,151.45310	1,115.107	18.59	0.6104	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,032.75910	1,043.198	16.30	0.6837	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	27/03/2019	Foreign Exchange Option	14.00	Put			382.25910	360.698	16.30	0.3163	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			32.53900	31.772	16.24	0.0449	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,473.03900	2,504.272	16.24	0.9551	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			733.43010	702.419	17.44	0.4722	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			717.73010	718.719	17.44	0.5278	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			906.05220	912.750	16.73	0.6244	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			501.75220	476.450	16.73	0.3756	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,249.29570	1,212.165	18.78	0.6226	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			473.59570	468.465	18.78	0.3774	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			106.36140	100.537	15.71	0.1210	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,760.66140	1,786.837	15.71	0.8790	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			115.97070	109.545	15.65	0.1289	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,727.77070	1,753.545	15.65	0.8711	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			997.77450	1,005.007	16.69	0.6309	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			533.57450	508.607	16.69	0.3691	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,404.84600	1,367.411	18.97	0.6273	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			509.04600	503.811	18.97	0.3727	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,839.75760	1,865.459	15.59	0.8703	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			125.55760	119.059	15.59	0.1297	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			236.19940	222.607	15.79	0.2104	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,460.39940	1,479.007	15.79	0.7896	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			868.35860	836.384	17.67	0.4922	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			742.55860	742.784	17.67	0.5078	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			112.59450	106.934	15.58	0.1189	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,906.79450	1,933.334	15.58	0.8811	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,083.85440	1,091.550	16.69	0.6367	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			561.55440	537.350	16.69	0.3633	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,557.82460	1,520.531	19.17	0.6320	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			540.12460	534.732	19.17	0.3680	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			171.09020	161.675	15.54	0.1563	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,803.39020	1,825.875	15.54	0.8437	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,914.32660	1,938.623	15.44	0.8644	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			142.02660	134.423	15.44	0.1356	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,002.37390	970.046	17.92	0.5089	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			764.67390	764.246	17.92	0.4911	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			32.45160	33.848	14.81	0.0441	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,670.35160	2,703.648	14.81	0.9559	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,058.64110	1,064.778	16.89	0.6139	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			640.14110	614.378	16.89	0.3861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,068.08190	1,074.455	16.85	0.6177	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			629.58190	604.055	16.85	0.3823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			779.15820	750.624	17.29	0.4339	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,407.87780	3,368.365	22.31	0.8253	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			246.37780	238.765	22.31	0.1747	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			661.51090	635.290	16.95	0.3939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,040.01090	1,045.690	16.95	0.6061	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,063.35080	1,069.608	16.87	0.6158	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			524.90130	519.395	19.46	0.3496	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,946.47250	1,970.760	15.36	0.8626	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			147.97250	140.360	15.36	0.1374	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,326.56370	1,340.253	16.22	0.7113	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			408.06370	389.853	16.22	0.2887	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			947.65820	951.024	17.29	0.5661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			614.57420	610.526	18.85	0.4008	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			447.98360	428.583	16.31	0.3078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,266.48360	1,278.983	16.31	0.6922	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,663.87490	1,626.739	19.33	0.6402	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			542.37490	537.138	19.33	0.3598	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,726.40130	1,688.995	19.46	0.6504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			388.92320	371.307	16.17	0.2792	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,384.55220	1,349.109	18.74	0.5890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			633.05220	629.509	18.74	0.4110	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,762.13730	1,783.241	15.61	0.8255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			203.63730	192.841	15.61	0.1745	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,436.07420	1,400.126	18.85	0.5992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			871.51250	873.046	17.61	0.5312	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,962.36300	1,986.889	15.34	0.8655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			143.86300	136.489	15.34	0.1345	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			176.64980	167.377	15.50	0.1570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,845.14980	1,867.777	15.50	0.8430	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,357.42320	1,371.707	16.17	0.7208	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			102.10210	97.219	15.11	0.1034	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,571.44630	1,534.750	19.14	0.6243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			569.94630	565.150	19.14	0.3757	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,117.69110	4,149.883	17.93	0.9882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.19110	9.483	17.93	0.0118	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			893.01250	862.646	17.61	0.4688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,563.26950	2,593.702	14.63	0.9460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			44.76950	43.302	14.63	0.0540	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			750.33210	722.332	17.21	0.4245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			968.83210	972.732	17.21	0.5755	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,150.60210	2,177.619	15.11	0.8966	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			634.85080	609.208	16.87	0.3842	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			836.86180	806.536	17.42	0.4485	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			926.56180	928.136	17.42	0.5515	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,740.48410	2,701.281	21.15	0.7714	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			330.18410	322.881	21.15	0.2286	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,127.39880	1,093.838	18.11	0.5227	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			782.09880	780.338	18.11	0.4773	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,159.47900	1,166.441	16.66	0.6418	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			584.77900	559.941	16.66	0.3582	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,700.17300	1,662.319	19.33	0.6367	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			564.87300	558.819	19.33	0.3633	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			155.00420	146.749	15.31	0.1394	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,979.70420	2,003.249	15.31	0.8606	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			199.87770	190.354	15.52	0.1687	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,840.17770	1,862.454	15.52	0.8313	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,083.95750	2,044.954	20.05	0.6893	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			478.05750	470.754	20.05	0.3107	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,659.68430	1,677.393	15.82	0.7881	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			275.58430	261.593	15.82	0.2119	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,849.46890	1,811.572	19.49	0.6390	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			596.86890	590.772	19.49	0.3610	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			166.86660	161.095	15.21	0.1433	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,054.26660	2,080.295	15.21	0.8567	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,260.64280	1,226.754	18.31	0.5335	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			808.04280	805.954	18.31	0.4665	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,245.28960	1,253.420	16.65	0.6477	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			607.88960	584.220	16.65	0.3523	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			231.42940	221.490	15.59	0.1803	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,880.72940	1,902.590	15.59	0.8197	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,017.56700	1,979.326	19.75	0.6551	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			579.76700	573.427	19.75	0.3449	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			737.05080	710.435	16.99	0.3901	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,169.25080	1,174.535	16.99	0.6099	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,322.57450	1,330.282	16.63	0.6529	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			627.97450	603.782	16.63	0.3471	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,004.58500	1,966.566	19.67	0.6437	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			619.18500	613.066	19.67	0.3563	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			175.58170	166.484	14.93	0.1431	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,120.18170	2,142.984	14.93	0.8569	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,398.68130	1,364.459	18.51	0.5454	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			823.28130	820.959	18.51	0.4546	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			261.51530	248.300	15.52	0.1890	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,921.91530	1,940.600	15.52	0.8110	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,341.39930	4,301.205	23.56	0.8250	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			297.49930	289.205	23.56	0.1750	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,655.21680	1,619.386	18.94	0.5828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			762.31680	758.386	18.94	0.4172	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,738.61990	2,700.214	20.75	0.7190	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			485.71990	479.214	20.75	0.2810	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,243.22550	4,275.461	16.86	0.9825	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			16.12550	16.461	16.86	0.0175	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,549.85810	2,582.401	13.76	0.9234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			72.75810	73.401	13.76	0.0766	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,149.43260	1,153.704	17.34	0.5791	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			892.33260	864.704	17.34	0.4209	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,425.45550	1,391.430	18.51	0.5421	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			852.55550	850.430	18.51	0.4579	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,521.67000	1,534.164	16.38	0.7014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			514.57000	495.164	16.38	0.2986	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,344.42240	3,306.182	21.63	0.7693	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			391.52240	385.182	21.63	0.2307	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,386.01130	1,395.214	16.58	0.6623	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			618.91130	596.214	16.58	0.3377	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,273.86800	3,235.593	21.53	0.7641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			400.96800	394.593	21.53	0.2359	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,324.93910	1,332.808	16.74	0.6424	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			677.83910	653.808	16.74	0.3576	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,838.24870	3,800.088	22.55	0.7974	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			345.34870	339.088	22.55	0.2026	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			849.53980	847.348	18.52	0.4566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,432.43980	1,398.348	18.52	0.5434	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,452.49630	1,463.352	16.48	0.6819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			565.39630	544.352	16.48	0.3181	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			905.88620	904.928	18.28	0.4810	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,308.78620	1,275.928	18.28	0.5190	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,090.18640	3,051.839	21.26	0.7499	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			427.28640	420.839	21.26	0.2501	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,557.27120	1,570.581	16.33	0.7111	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			490.17120	471.581	16.33	0.2889	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,635.87040	4,597.928	24.05	0.8309	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			292.97040	286.928	24.05	0.1691	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,986.91580	3,948.786	22.83	0.8046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			334.01580	327.786	22.83	0.1954	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,671.95580	3,633.768	22.23	0.7888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			359.05580	352.768	22.23	0.2112	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,424.46800	1,434.636	16.52	0.6738	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			587.36800	565.636	16.52	0.3262	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,024.20140	3,986.079	22.90	0.8063	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			331.30140	325.079	22.90	0.1937	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,849.55740	1,869.223	15.88	0.7838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			322.45740	310.223	15.88	0.2162	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,843.36660	1,862.833	15.90	0.7821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			326.26660	313.833	15.90	0.2179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,855.77270	1,875.633	15.85	0.7854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			318.67270	306.633	15.85	0.2146	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,185.35860	2,207.943	14.70	0.8570	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			845.50680	842.925	18.65	0.4471	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,399.52040	1,409.430	16.63	0.6579	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			645.72040	623.730	16.63	0.3421	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			645.61820	639.489	19.78	0.3544	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,141.81820	2,103.789	19.78	0.6456	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			181.55860	172.243	14.70	0.1430	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	30/09/2019	Foreign Exchange Option	15.68	Put			1,521.70680	1,487.225	18.65	0.5529	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			287.28480	273.304	15.52	0.1959	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,964.88480	1,982.904	15.52	0.8041	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,483.67130	1,493.022	16.70	0.6628	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			666.77130	644.922	16.70	0.3372	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,304.94380	2,267.393	20.02	0.6486	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			671.84380	665.493	20.02	0.3514	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			318.96670	303.941	15.56	0.2049	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,995.86670	2,012.041	15.56	0.7951	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,253.74500	2,275.544	14.51	0.8575	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			186.84500	177.444	14.51	0.1425	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,670.63630	1,635.236	18.92	0.5619	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			867.53630	863.336	18.92	0.4381	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,443.10980	2,405.227	20.20	0.6496	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			699.70980	692.527	20.20	0.3504	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			201.52880	184.324	14.42	0.1428	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,328.12880	2,341.624	14.42	0.8572	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,796.11830	1,760.651	19.13	0.5672	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			892.71830	887.951	19.13	0.4328	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,561.24680	1,569.879	16.75	0.6674	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			684.64680	662.579	16.75	0.3326	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			348.17810	333.321	15.61	0.2117	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,040.87810	2,056.721	15.61	0.7883	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,211.87110	5,175.407	24.39	0.8159	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			367.27110	361.207	24.39	0.1841	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,301.00140	3,329.825	13.07	0.9628	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			35.60140	34.025	13.07	0.0372	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,939.88820	1,952.698	16.13	0.7545	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			634.36050	626.640	20.79	0.3155	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			987.24900	983.749	18.85	0.4632	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,641.84900	1,607.949	18.85	0.5368	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			444.48820	426.898	16.13	0.2455	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			984.29590	980.739	18.87	0.4620	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,648.89590	1,614.939	18.87	0.5380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			990.21980	986.770	18.84	0.4643	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,634.81980	1,600.970	18.84	0.5357	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,858.96050	2,820.840	20.79	0.6845	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,644.59720	1,652.236	16.78	0.6723	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			702.19720	679.636	16.78	0.3277	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,587.30350	2,549.743	20.37	0.6501	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			729.70350	722.343	20.37	0.3499	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			215.27610	198.950	14.53	0.1457	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,407.67610	2,421.550	14.53	0.8543	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,935.53980	1,899.992	19.34	0.5728	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			917.93980	912.592	19.34	0.4272	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			381.49500	364.452	15.70	0.2183	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,087.99500	2,101.152	15.70	0.7817	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			413.21690	399.093	15.87	0.2253	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,129.31690	2,144.893	15.87	0.7747	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			447.13380	430.508	15.95	0.2307	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,177.03380	2,189.608	15.95	0.7693	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,270.80650	1,268.737	18.59	0.5180	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,532.10650	1,501.037	18.59	0.4820	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,267.40570	1,265.280	18.60	0.5169	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,538.70570	1,507.580	18.60	0.4831	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,264.01610	1,261.842	18.61	0.5158	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,545.31610	1,514.142	18.61	0.4842	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			476.34610	460.848	16.02	0.2355	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,220.04610	2,233.248	16.02	0.7645	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			505.93500	490.114	16.09	0.2402	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,255.13500	2,267.614	16.09	0.7598	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			538.34840	521.628	16.16	0.2440	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,307.44840	2,318.528	16.16	0.7560	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,633.26680	1,632.102	17.97	0.5889	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,273.56680	1,244.802	17.97	0.4111	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,629.41420	1,628.232	17.99	0.5878	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,279.71420	1,250.932	17.99	0.4122	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,637.13970	1,635.985	17.96	0.5900	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,267.43970	1,238.685	17.96	0.4100	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,408.33770	1,379.380	18.21	0.4221	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,662.63770	1,660.580	18.21	0.5779	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,772.95490	1,769.767	18.14	0.5892	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,409.95490	1,380.667	18.14	0.4108	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,780.52530	1,777.377	18.11	0.5912	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,397.52530	1,368.277	18.11	0.4088	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,776.73440	1,773.566	18.12	0.5902	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,403.73440	1,374.466	18.12	0.4098	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,635,695</b>
<b>Total \$ / R</b>												<b>512,680,033.30</b>	<b>35,389</b>	<b>9,677,765</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.48590		14.45600			0.0000	159,344.90	11	337
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.66530		14.63360			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.83040		14.79850			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.00900		14.97710			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.18580		15.15540			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>159,344.90</b>	<b>11</b>	<b>347</b>
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			136,264.26230	132,671.573	20.25	0.7964	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			14,864.26230	14,261.573	20.25	0.2036	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			22,974.49100	22,359.312	19.09	0.2998	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			97,374.49100	93,769.312	19.09	0.7002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			22,760.47640	22,146.638	19.12	0.2974	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			98,160.47640	94,556.638	19.12	0.7026	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			23,190.57280	22,574.339	19.07	0.3022	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			96,590.57280	92,984.339	19.07	0.6978	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.03	Put			38,472.48420	36,374.106	16.36	0.3240	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.04	Call			98,273.94130	99,329.116	16.38	0.6735	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.04	Put			38,913.94130	36,799.116	16.38	0.3265	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.02	Call			99,393.43990	100,481.526	16.35	0.6784	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.02	Put			38,033.43990	35,951.526	16.35	0.3216	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option		14.03	Call			98,832.48420	99,904.106	16.36	0.6760	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			106,335.07600	106,960.822	16.87	0.6158	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			63,485.07600	60,920.822	16.87	0.3842	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			105,864.10720	106,477.843	16.89	0.6139	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			64,014.10720	61,437.843	16.89	0.3861	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			106,808.19020	107,445.505	16.85	0.6177	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			62,958.19020	60,405.505	16.85	0.3823	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.69	Call			116,196.76720	116,650.208	17.29	0.5838	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.69	Put			87,486.76720	84,750.208	17.29	0.4162	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.70	Call			115,777.20710	116,222.053	17.31	0.5822	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.70	Put			88,067.20710	85,322.053	17.31	0.4178	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Call			115,359.37180	115,795.653	17.32	0.5806	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option		14.71	Put			88,649.37180	85,895.653	17.32	0.4194	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Call			172,983.40620	174,141.298	16.54	0.7041	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.01	Put			58,443.40620	56,561.298	16.54	0.2959	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Call			172,415.03970	173,559.440	16.55	0.7027	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.02	Put			58,875.03970	56,979.440	16.55	0.2973	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Call			171,848.41010	172,979.879	16.56	0.7012	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option		14.03	Put			59,308.41010	57,399.880	16.56	0.2988	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>159,344.90</b>	<b>11</b>	<b>347</b>
£ / R	On	15/10/2018	Foreign Exchange Future			18.69190		18.62740		0.0000		0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			18.90280		18.83020		0.0000		11,152,652.00	590	439,966
£ / R	On	18/03/2019	Foreign Exchange Future			19.23010		19.15440		0.0000		0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			19.53440		19.45680		0.0000		0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			19.86850		19.78940		0.0000		0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			20.19950		20.11900		0.0000		0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.56080		20.47790		0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>11,152,652.00</b>	<b>590</b>	<b>461,165</b>
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			534.04510	467.301	16.19	0.7534	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			81.44510	79.201	16.19	0.2466	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			976.96550	1,020.341	16.51	0.7302	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			266.76550	237.541	16.51	0.2698	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			970.22020	1,013.335	16.51	0.7277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			270.02020	240.535	16.51	0.2723	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			983.73780	1,027.372	16.51	0.7327	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			263.53780	234.572	16.51	0.2673	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,530.17390	1,581.955	16.49	0.7422	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			375.77390	351.855	16.49	0.2578	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,552.19020	2,478.648	18.53	0.7904	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			266.59020	268.748	18.53	0.2096	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,409.97480	1,346.761	17.27	0.6099	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			564.37480	576.861	17.27	0.3901	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,330.94710	1,374.972	16.42	0.6926	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			476.54710	444.872	16.42	0.3074	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,324.77580	1,368.606	16.42	0.6908	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			480.37580	448.506	16.42	0.3092	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,337.14230	1,381.599	16.42	0.6943	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			472.74230	441.499	16.42	0.3057	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,543.65190	1,586.335	16.93	0.6577	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			716.85190	681.935	16.93	0.3423	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,538.00680	1,580.519	16.93	0.6563	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			721.20680	686.119	16.93	0.3437	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,549.31240	1,592.166	16.93	0.6591	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			712.51240	677.766	16.93	0.3409	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,843.74180	1,887.319	17.23	0.6578	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			874.34180	838.819	17.23	0.3422	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,838.23890	1,881.340	17.22	0.6566	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			878.83890	842.840	17.22	0.3434	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,849.25770	1,893.302	17.23	0.6589	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			869.85770	834.802	17.23	0.3411	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,663.73750	1,697.440	17.96	0.5641	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,494.73750	1,447.940	17.96	0.4359	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,659.34940	1,692.941	17.96	0.5631	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,500.34940	1,453.441	17.96	0.4369	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,654.98030	1,688.452	17.97	0.5621	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,505.98030	1,458.952	17.97	0.4379	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,714.63270	1,669.657	18.28	0.4341	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,891.13660	1,929.261	18.27	0.5676	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,703.23660	1,658.461	18.27	0.4324	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,886.83490	1,924.854	18.28	0.5667	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,708.93490	1,664.054	18.28	0.4333	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,882.53270	1,920.457	18.28	0.5659	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>11,152,652.00</b>	<b>590</b>	<b>462,665</b>
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12765		0.12785			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13028		0.13047			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13274		0.13293			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 ¥ / 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			871.03630	852.295	15.58	0.8232	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			86.13630	87.095	15.58	0.1768	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			330.10650	317.879	18.62	0.4290	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			545.20650	552.679	18.62	0.5710	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,798.47070	1,780.137	18.84	0.9656	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			13.57070	14.937	18.84	0.0344	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,346.87230	1,330.868	20.83	0.7439	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			299.57230	303.068	20.83	0.2561	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			766.62520	753.072	21.13	0.5344	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			719.32520	725.272	21.13	0.4656	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,134.31880	2,116.479	20.53	0.9017	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			87.01880	88.679	20.53	0.0983	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			959.26350	943.087	18.29	0.5843	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			665.86350	669.287	18.29	0.4157	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			600.35580	588.068	19.97	0.4066	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,306.95580	1,314.268	19.97	0.5934	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,502.58820	1,484.938	15.77	0.7975	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			209.18820	211.138	15.77	0.2025	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			16.58740		16.58400			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			16.81150		16.80080			0.0000	11,835,296.00	704	110,610
€ / R	On	18/03/2019	Foreign Exchange Future			17.16460		17.15220			0.0000	0.00	0	36,646
€ / R	On	14/06/2019	Foreign Exchange Future			17.49680		17.48440			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.73420		17.72160			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.86450		17.85190			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.17180		18.15680			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.60670		18.59410			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>11,835,296.00</b>	<b>704</b>	<b>159,380</b>
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			1,105.49910	1,099.168	18.62	0.9694	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			9.49910	6.568	18.62	0.0306	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			189.87330	182.434	18.31	0.2367	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,269.07330	1,250.934	18.31	0.7633	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			188.19670	180.784	18.33	0.2348	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,277.39670	1,259.284	18.33	0.7652	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			186.53530	179.151	18.35	0.2330	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,285.73530	1,267.651	18.35	0.7670	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			688.23010	683.034	16.45	0.4876	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			866.03010	848.434	16.45	0.5124	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,707.83030	2,689.835	19.98	0.8254	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		1,696.19730	1,701.970	14.44	0.8486	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		143.99730	137.370	14.44	0.1514	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		1,296.71530	1,299.216	14.86	0.7468	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		284.51530	274.616	14.86	0.2532	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		1,289.93780	1,292.380	14.86	0.7447	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		210.03030	204.435	19.98	0.1746	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		241.84560	232.798	14.75	0.2248	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		287.73780	277.780	14.86	0.2553	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		1,303.51630	1,306.080	14.85	0.7489	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		281.31630	271.480	14.85	0.2511	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		1,394.04560	1,397.398	14.75	0.7752	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		1,236.22090	1,235.390	15.52	0.6355	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		621.82090	608.590	15.52	0.3645	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		1,231.18850	1,230.304	15.54	0.6337	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		626.78850	613.504	15.54	0.3663	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		1,241.27340	1,240.492	15.51	0.6373	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		616.87340	603.692	15.51	0.3627	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		318.58030	310.575	14.78	0.2105	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		2,010.18030	2,014.775	14.78	0.7895	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		2,501.37070	2,482.455	18.91	0.6901	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		572.97070	566.655	18.91	0.3099	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,864.54450	1,868.123	14.92	0.7594	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		382.94450	373.923	14.92	0.2406	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		1,404.80490	1,402.734	15.53	0.6410	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		693.20490	678.534	15.53	0.3590	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		1,187.09550	1,183.362	16.45	0.5437	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,115.19550	1,098.862	16.45	0.4563	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		1,183.24770	1,179.478	16.46	0.5424	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,121.34770	1,104.978	16.46	0.4576	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		1,190.96480	1,187.261	16.43	0.5451	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,109.06480	1,092.761	16.43	0.4549	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		1,384.77830	1,382.069	16.56	0.5544	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,247.97830	1,230.269	16.56	0.4456	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		1,380.97340	1,378.241	16.57	0.5532	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,254.17340	1,236.441	16.57	0.4468	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		1,388.59610	1,385.919	16.55	0.5556	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,241.79610	1,224.119	16.55	0.4444	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		1,440.13750	1,423.202	16.81	0.4442	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		1,570.53690	1,566.183	16.82	0.5548	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		1,446.43690	1,429.483	16.82	0.4452	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call		1,577.95830	1,573.632	16.80	0.5569	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		1,433.85830	1,416.932	16.80	0.4431	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		1,574.23750	1,569.902	16.81	0.5558	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>95,636</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>11,835,296.00</b>	<b>704</b>	<b>255,016</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.36870		10.41130			0.0000	31,106.10	3	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.51040		10.55240			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.64600		10.68830			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.79640		10.83860			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.94710		10.99020			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.11100		11.15390			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>31,106.10</b>	<b>3</b>	<b>42,045</b>
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,107.05910	1,142.018	16.60	0.9106	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			37.60810	30.095	16.62	0.0878	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,116.30810	1,151.395	16.62	0.9122	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			39.12470	31.354	16.58	0.0911	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,097.82470	1,132.654	16.58	0.9089	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			38.35910	30.718	16.60	0.0894	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			293.22460	302.392	13.28	0.4185	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			480.37190	447.650	13.29	0.5772	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			297.97190	307.250	13.29	0.4228	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			490.91790	457.977	13.27	0.5857	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			288.51790	297.577	13.27	0.4143	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			485.62460	452.792	13.28	0.5815	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			384.71650	360.721	14.51	0.4141	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			706.41650	724.721	14.51	0.5859	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			381.55940	357.663	14.53	0.4113	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			713.25940	731.663	14.53	0.5887	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			387.90020	363.804	14.50	0.4168	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			699.60020	717.804	14.50	0.5832	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			638.94640	612.022	14.15	0.5373	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			560.34640	575.622	14.15	0.4627	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			634.55370	607.683	14.16	0.5346	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			565.95370	581.283	14.16	0.4654	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			643.36660	616.385	14.14	0.5399	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			554.76660	569.985	14.14	0.4601	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			749.76050	722.444	14.58	0.5448	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			649.56050	665.344	14.58	0.4552	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			745.43430	718.169	14.59	0.5425	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			655.23430	671.069	14.59	0.4575	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			741.13180	713.918	14.61	0.5403	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			660.93180	676.818	14.61	0.4597	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			760.01730	775.944	14.96	0.4560	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			852.36180	825.294	14.93	0.5480	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			748.46180	764.294	14.93	0.4520	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			848.13180	821.109	14.94	0.5460	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			754.23180	770.109	14.94	0.4540	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			843.91730	816.944	14.96	0.5440	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 AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>31,106.10</b>	<b>3</b>	<b>42,045</b>
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.31380		11.29120			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.47330		11.44960			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.61760		11.59440			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.63350		11.61050			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.78830		11.76490			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.94350		11.92010			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			1,814.89850	1,837.609	17.94	0.9881	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.69850	3.809	17.94	0.0119	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,804.95190	1,827.667	17.88	0.9879	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.75190	3.867	17.88	0.0121	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,824.84610	1,847.551	17.99	0.9883	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.64610	3.751	17.99	0.0117	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			869.15780	881.785	13.62	0.7809	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			149.55780	138.485	13.62	0.2191	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			861.85140	874.343	13.62	0.7778	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			152.25140	141.043	13.62	0.2222	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			876.49540	889.259	13.62	0.7839	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			146.89540	135.959	13.62	0.2161	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,032.06460	1,044.972	14.28	0.7517	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			227.66460	217.372	14.28	0.2483	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,025.13600	1,037.912	14.28	0.7492	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			230.73600	220.312	14.28	0.2508	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,018.23520	1,030.880	14.28	0.7467	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			233.83520	223.280	14.28	0.2533	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			805.52310	810.899	15.11	0.5883	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			575.02310	557.399	15.11	0.4117	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			800.87840	806.146	15.12	0.5859	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			580.37840	562.646	15.12	0.4141	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			796.25840	801.417	15.13	0.5836	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			585.75840	567.917	15.13	0.4164	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			908.42300	913.463	15.42	0.5834	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			683.52300	665.163	15.42	0.4166	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			903.98130	908.924	15.43	0.5814	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			689.08130	670.624	15.43	0.4186	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			912.88630	918.024	15.40	0.5854	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			677.98630	659.724	15.40	0.4146	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,012.49040	1,017.263	15.60	0.5824	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			782.39040	763.763	15.60	0.4176	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,008.17800	1,012.872	15.61	0.5807	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			788.07800	769.372	15.61	0.4193	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,016.81640	1,021.673	15.59	0.5842	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			776.71640	758.173	15.59	0.4158	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			655.07540		663.53590			0.0000	0.00	0	25,000
<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			14.74040		14.79350			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.06630		15.11960			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.37340		15.42690			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.71390		15.76640			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.99300		16.04500			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.67200		16.73180			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			1,609.37420	1,560.374	16.47	0.9377	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			25.87420	29.974	16.47	0.0623	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,599.60000	1,550.667	16.41	0.9370	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			26.10000	30.267	16.41	0.0630	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,619.15190	1,570.085	16.52	0.9383	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			25.65190	29.685	16.52	0.0617	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,015.03680	973.375	16.06	0.6630	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			375.43680	387.075	16.06	0.3370	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,026.97560	985.208	16.04	0.6678	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			367.37560	378.908	16.04	0.3322	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,020.99500	979.276	16.05	0.6654	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			371.39500	382.976	16.05	0.3346	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,214.93660	1,175.769	16.26	0.6491	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			518.03660	532.369	16.26	0.3509	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,209.48660	1,170.355	16.28	0.6472	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			522.58660	536.955	16.28	0.3528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,220.40810	1,181.205	16.25	0.6510	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			513.50810	527.805	16.25	0.3490	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,104.29770	1,067.525	17.28	0.5372	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,027.89770	1,043.625	17.28	0.4628	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,100.30060	1,063.570	17.29	0.5357	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,033.90060	1,049.670	17.29	0.4643	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,108.31040	1,071.489	17.27	0.5387	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,021.91040	1,037.589	17.27	0.4613	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,265.13350	1,229.182	17.37	0.5434	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,170.13350	1,186.182	17.37	0.4566	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,261.25870	1,225.363	17.38	0.5421	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	13/12/2019	Foreign Exchange Option	15.96	Put			1,176.25870	1,192.363	17.38	0.4579	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,257.40460	1,221.551	17.39	0.5409	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,182.40460	1,198.551	17.39	0.4591	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,484.69410	1,444.027	17.81	0.5474	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,382.89410	1,402.027	17.81	0.4526	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,480.89470	1,440.337	17.82	0.5463	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,389.09470	1,408.337	17.82	0.4537	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,488.50530	1,447.737	17.80	0.5485	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,376.70530	1,395.737	17.80	0.4515	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			2.09480		2.09340			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11430		2.11260			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13370		2.13220			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			46.19080	41.236	14.92	0.0661	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,888.53010	1,897.005	14.90	0.9234	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			54.53010	49.005	14.90	0.0766	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,798.10980	1,805.983	14.88	0.9117	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			64.10980	57.983	14.88	0.0883	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,980.19080	1,989.236	14.92	0.9339	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			817.29650	791.427	15.20	0.4532	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,039.79000	1,033.428	15.09	0.5838	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			713.79000	690.428	15.09	0.4162	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			990.60070	982.971	15.14	0.5652	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			764.60070	739.971	15.14	0.4348	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			943.29650	934.427	15.20	0.5468	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,963.49510	1,970.678	14.97	0.7457	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			441.49510	433.678	14.97	0.2543	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,895.45000	1,901.533	14.98	0.7325	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			473.45000	464.533	14.98	0.2675	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,033.00720	2,041.253	14.96	0.7586	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			411.00720	404.253	14.96	0.2414	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CURRENCO	On	06/11/2018	Foreign Exchange Future			169.29520		179.13330			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			2.27380		2.27230			0.0000	0.00	0	240

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Future			2.32320		2.32130			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37000		2.36810			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.41360		2.41150			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.55870		2.55790			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.63060		2.63090			0.0000	0.00	0	0
<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	2.08	Put			65.91190	62.538	15.10	0.0867	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,898.73170	1,909.468	15.02	0.9027	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			75.73170	71.468	15.02	0.0973	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,809.74860	1,819.479	14.93	0.8910	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			86.74860	81.479	14.93	0.1090	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,988.91190	2,000.538	15.10	0.9133	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			659.19920	639.550	14.95	0.3730	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,384.62440	1,385.856	14.83	0.6608	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			571.62440	553.857	14.83	0.3392	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,327.50490	1,327.792	14.89	0.6439	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			614.50490	595.792	14.89	0.3561	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,272.19920	1,271.550	14.95	0.6270	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,619.92730	2,631.524	15.05	0.8095	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			338.92730	331.524	15.05	0.1905	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,544.36210	2,555.313	15.06	0.7991	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			363.36210	355.313	15.06	0.2009	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,470.00730	2,480.289	15.07	0.7884	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			389.00730	380.289	15.07	0.2116	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,588.96470	1,586.167	16.20	0.5457	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,473.96470	1,450.167	16.20	0.4543	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,675.35240	1,673.613	16.08	0.5666	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,360.35240	1,337.613	16.08	0.4334	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,631.61340	1,629.340	16.14	0.5561	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,416.61340	1,393.340	16.14	0.4439	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,002.80490	1,990.105	17.07	0.5528	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,823.80490	1,803.105	17.07	0.4472	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,961.52500	1,948.665	17.13	0.5445	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,882.52500	1,861.665	17.13	0.4555	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,044.95010	2,032.407	17.02	0.5611	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,765.95010	1,745.407	17.02	0.4389	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,161.92940	2,145.478	17.45	0.4505	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,353.30960	2,334.268	17.35	0.5638	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,044.30960	2,028.268	17.35	0.4362	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,311.74310	2,292.494	17.40	0.5566	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,102.74310	2,086.494	17.40	0.4434	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,270.92940	2,251.478	17.45	0.5495	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>240</b>
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.85070		1.84730			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87610		1.87240			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89930		1.89560			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,786.46120	2,819.482	18.66	0.9786	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			13.46120	12.482	18.66	0.0214	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,687.54890	2,720.368	18.24	0.9768	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			14.54890	13.368	18.24	0.0232	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,885.46880	2,918.668	19.07	0.9803	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			12.46880	11.668	19.07	0.0197	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,303.10830	1,311.788	16.43	0.6842	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			479.10830	450.788	16.43	0.3158	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,246.00410	1,250.443	16.47	0.6658	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			522.00410	489.443	16.47	0.3342	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,362.30260	1,375.113	16.38	0.7024	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			438.30260	414.113	16.38	0.2976	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,824.44240	1,842.608	16.36	0.7345	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			468.44240	449.608	16.36	0.2655	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,759.90210	1,776.362	16.39	0.7204	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			503.90210	483.362	16.39	0.2796	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,890.59300	1,910.425	16.32	0.7483	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			434.59300	417.424	16.32	0.2517	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			0.14210		0.14160			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14180		0.14040			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14160		0.14100			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			1.78270		1.78190			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.81250		1.81150			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84040		1.83930			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			9.48630		9.54770			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.61410		9.67480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.73710		9.79730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.87460		9.93420			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.38280		10.44800			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.54800		10.61400			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			659.14110	604.625	13.81	0.8452	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			41.44110	48.325	13.81	0.1548	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			650.73900	596.337	13.81	0.8408	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			43.03900	50.037	13.81	0.1592	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			667.58950	612.958	13.81	0.8495	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			39.88950	46.658	13.81	0.1505	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			445.29750	404.569	14.22	0.5512	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			310.49750	330.469	14.22	0.4488	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			455.43710	414.364	14.20	0.5598	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			300.63710	320.264	14.20	0.4402	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			450.34650	409.444	14.21	0.5555	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			305.54650	325.344	14.21	0.4445	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			440.09720	407.159	15.09	0.4662	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			562.79720	590.059	15.09	0.5338	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			436.36460	403.580	15.11	0.4631	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			569.06460	596.480	15.11	0.5369	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			443.86400	410.765	15.07	0.4693	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			556.56400	583.665	15.07	0.5307	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			625.40180	590.319	15.06	0.5360	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			541.20180	565.719	15.06	0.4640	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			621.01110	586.133	15.07	0.5333	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			546.81110	571.533	15.07	0.4667	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			629.81710	594.648	15.05	0.5388	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			535.61710	560.048	15.05	0.4612	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			774.09460	734.714	15.91	0.5419	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			676.09460	701.914	15.91	0.4581	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			769.82210	730.562	15.92	0.5397	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			681.82210	707.762	15.92	0.4603	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			778.38560	738.889	15.90	0.5441	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			670.38560	696.089	15.90	0.4559	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			871.86060	831.751	16.17	0.5442	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			777.86060	803.751	16.17	0.4558	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			867.64600	827.654	16.18	0.5423	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			783.64600	809.654	16.18	0.4577	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			876.09020	835.872	16.16	0.5461	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			772.09020	797.872	16.16	0.4539	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			1.34900		1.35770			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
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35960		1.36820			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36980		1.37850			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			977.00000	890.000		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			877.00000	790.000		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			1,077.00000	990.000		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			282.00000	196.000		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			182.00000	96.000		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			382.00000	296.000		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			585.00000	498.000		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			485.00000	398.000		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			685.00000	598.000		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			1.30490		1.30260			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			1.16050		1.16220			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.17040		1.17210			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.17980		1.18150			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			10.54150		10.54210			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.69620		10.69610			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.84290		10.84210			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			1,180.75610	1,182.111	15.10	0.9633	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			8.65610	10.611	15.10	0.0367	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	9.38	Call			1,170.90720	1,172.301	15.04	0.9625	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			8.80720	10.801	15.04	0.0375	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,190.60820	1,191.924	15.17	0.9640	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			8.50820	10.424	15.17	0.0360	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			616.36310	611.244	14.45	0.6541	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			260.26310	255.044	14.45	0.3459	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			610.67560	605.486	14.46	0.6503	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			264.57560	259.286	14.46	0.3497	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			622.09150	617.041	14.43	0.6578	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			255.99150	250.840	14.43	0.3422	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			188.97560	186.614	14.40	0.2315	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,023.91330	1,022.300	14.40	0.7659	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			191.81330	189.400	14.40	0.2341	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,038.26390	1,036.756	14.40	0.7710	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			186.16390	183.857	14.40	0.2290	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,031.07560	1,029.514	14.40	0.7685	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			2.29700		2.30390			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.17790		2.19520			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.07150		2.10000			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			9.06650	8.610	35.26	0.0591	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			675.16650	681.609	35.26	0.9409	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			9.28370	8.822	35.79	0.0596	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			685.38370	691.822	35.79	0.9404	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			8.85170	8.400	34.73	0.0586	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			664.95170	671.400	34.73	0.9414	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			17.53270	15.133	24.23	0.0966	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			552.33270	567.233	24.23	0.9034	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			16.84280	14.474	24.24	0.0930	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			561.64280	576.574	24.24	0.9070	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			18.25050	15.819	24.21	0.1003	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			543.05050	557.919	24.21	0.8997	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.79670	1.186	25.65	0.0086	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,431.79670	1,459.686	25.65	0.9914	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.73120	1.140	25.65	0.0083	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,441.73120	1,469.640	25.65	0.9917	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.86450	1.233	25.65	0.0089	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,421.86450	1,449.734	25.65	0.9911	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>12,000</b>
ZMW / R On 14/12/2018 Foreign Exchange Future			1.17570		1.11540			0.0000	0.00	0	0
ZMW / R On 18/03/2019 Foreign Exchange Future			1.12590		1.08090			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.08190		1.03030			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>535 858 432.30</b>	<b>36,697</b>	<b>1,754,256</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>8,732,831</b>
<b>Grand Total:</b>									<b>535,858,432.30</b>	<b>36,697</b>	<b>10,487,087</b>