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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/10/2018 Foreign Exchange Future			14.73100		14.36330			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.73700		14.36620			0.0000	0.00	0	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.74100		14.37050			0.0000	0.00	0	235
\$ / R On 22/10/2018 Foreign Exchange Future			14.75080		14.38140			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.75670		14.38780			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.76460		14.39650			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.76660		14.39870			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.76850		14.40080			0.0000	1,772,220.00	120	4,249
\$ / R On 01/11/2018 Foreign Exchange Future			14.77050		14.40300			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.77250		14.40520			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.77840		14.41170			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.79420		14.42690			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.79820		14.43070			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.80010		14.43260			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.80610		14.43830			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.81200		14.44400			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.81400		14.44590			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.82590		14.45730			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.82790		14.45920			0.0000	22,241,850.00	1,500	8,424
\$ / R On 05/12/2018 Foreign Exchange Future			14.83780		14.46870			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.83980		14.47060			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	11/12/2018	Foreign Exchange Future			14.84970		14.48020			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.85170		14.48210			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.85570		14.48590			0.0000	1,787,051,575.80	120,294	838,198
\$ / R	On	20/12/2018	Foreign Exchange Future			14.86760		14.49740			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.86960		14.49930			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.88950		14.51840			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.89340		14.52230			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.92500		14.55280			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.94860		14.57570			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.95050		14.57760			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.97600		14.60240			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.00550		14.63100			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			15.04080		14.66530			0.0000	72,647,064.00	4,830	44,296
\$ / R	On	27/03/2019	Foreign Exchange Future			15.05850		14.68250			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			15.06240		14.68630			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			15.07020		14.69400			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.12520		14.74640			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.18610		14.80420			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.19200		14.80980			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.21370		14.83040			0.0000	91,282.20	6	19,046
\$ / R	On	20/06/2019	Foreign Exchange Future			15.22540		14.84160			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.24120		14.85650			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.24710		14.86210			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.25100		14.86580			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.30560		14.91920			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.30760		14.92110			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.33100		14.94410			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.36410		14.97650			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.36990		14.98230			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.37580		14.98800			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.39720		15.00900			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.42450		15.03570			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.42840		15.03960			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.48800		15.09810			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.54870		15.15730			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.55500		15.16340			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.57800		15.18580			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.61560		15.22260			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.61980		15.22670			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.68050		15.28580			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.74530		15.34910			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.77460		15.37770			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.81010		15.41240			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.86660		15.46750			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.93770		15.53690			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.95860		15.55730			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	28/07/2020	Foreign Exchange Future			16.05480		15.65120			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.15520		15.74910			0.0000	0.00	0	0
Total \$ / R Future												1,883,803,992.00	126,750	1,055,257
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			4.70420	0.927	23.23	0.0057	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			858.00420	1,221.926	23.23	0.9943	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			621.26640	329.658	19.31	0.6669	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			27.46640	106.658	19.31	0.3331	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,198.18460	842.734	21.89	0.9209	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			4.38460	19.734	21.89	0.0791	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			35.46570	131.397	18.98	0.3910	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			549.26570	274.397	18.98	0.6090	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			3.90380	3.083	23.87	0.0131	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,024.40380	1,394.083	23.87	0.9869	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			63.71730	15.210	15.81	0.0661	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			445.11730	766.011	15.81	0.9339	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,186.64350	1,553.688	22.20	0.9886	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			5.24350	2.888	22.20	0.0114	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			297.68240	140.429	17.98	0.3284	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			195.48240	407.129	17.98	0.6716	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			742.47460	476.969	19.72	0.6399	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			78.97460	181.569	19.72	0.3601	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			368.89570	195.794	18.14	0.3817	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			197.59570	392.394	18.14	0.6183	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,407.88530	1,771.788	20.81	0.9887	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			7.08530	3.288	20.81	0.0113	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			83.05010	32.865	17.04	0.0995	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			553.85010	871.365	17.04	0.9005	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			345.96360	607.497	17.38	0.7822	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			195.16360	88.997	17.38	0.2178	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			442.22130	248.207	18.46	0.4371	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			173.02130	346.707	18.46	0.5629	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			134.17940	278.735	18.93	0.4833	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			553.37940	330.235	18.93	0.5167	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			706.11860	452.304	19.63	0.6092	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			96.91860	210.805	19.63	0.3908	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			524.55560	834.612	16.87	0.8915	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			93.75560	36.112	16.87	0.1085	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			298.25040	152.387	17.90	0.3184	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			249.05040	470.887	17.90	0.6816	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			616.23450	379.534	19.22	0.5570	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			117.03450	248.034	19.22	0.4430	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			2,075.22800	1,721.530	24.01	0.9492	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			6.02800	20.030	24.01	0.0508	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			298.74170	543.287	17.61	0.7385	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			237.94170	114.787	17.61	0.2615	0.00	0	171

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	14.44	Put			292.32300	148.686	17.87	0.3131	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			253.12300	477.186	17.87	0.6869	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			54.18910	24.164	17.61	0.0749	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			654.98910	992.664	17.61	0.9251	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,621.14020	2,258.866	25.07	0.9797	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			1.94020	7.366	25.07	0.0203	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			4.49040	2.066	21.24	0.0071	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,597.49040	1,962.566	21.24	0.9929	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			583.68960	358.576	19.11	0.5280	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			138.88960	281.076	19.11	0.4720	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,141.61500	838.569	21.46	0.7777	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			46.81500	111.069	21.46	0.2223	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.37180	0.197	23.17	0.0007	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,512.07180	2,878.597	23.17	0.9993	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			631.13050	955.001	17.26	0.8999	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			79.43050	36.601	17.26	0.1001	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,403.00360	2,047.526	24.12	0.9614	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			4.70360	15.926	24.12	0.0386	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			618.04810	402.337	18.82	0.5160	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			184.94810	336.537	18.82	0.4840	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,099.61050	819.779	20.72	0.7153	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			90.31050	177.980	20.72	0.2847	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			381.88430	623.073	17.60	0.7111	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			291.18430	164.873	17.60	0.2889	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			379.42700	226.802	17.97	0.3578	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			310.12700	525.002	17.97	0.6422	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			526.39500	335.424	18.51	0.4534	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			238.99500	415.524	18.51	0.5466	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			192.20910	342.563	18.99	0.4759	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			649.60910	432.463	18.99	0.5241	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			20.63370	8.753	17.17	0.0259	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,233.23370	1,588.853	17.17	0.9741	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			583.94480	875.890	16.94	0.8377	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			151.34480	75.790	16.94	0.1623	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			540.36530	346.022	18.56	0.4619	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			232.96530	406.122	18.56	0.5381	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.81980	0.379	22.98	0.0011	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,763.41980	3,130.479	22.98	0.9989	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,602.73330	3,970.101	20.67	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.13330	0.001	20.67	0.0000	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			617.27150	408.992	18.67	0.5005	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			215.57150	375.092	18.67	0.4995	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			249.18400	140.648	17.24	0.2455	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			483.18400	742.648	17.24	0.7545	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			997.85630	738.120	20.11	0.6574	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			133.75630	242.120	20.11	0.3426	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	23/11/2018	Foreign Exchange Option	14.62	Put			476.89110	305.660	18.19	0.4092	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			302.79110	499.660	18.19	0.5908	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			53.56220	20.385	15.51	0.0525	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,050.86220	1,386.285	15.51	0.9475	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			498.55440	750.882	17.32	0.7308	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			289.35440	172.982	17.32	0.2692	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			313.22270	190.295	17.43	0.2875	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			472.42270	718.195	17.43	0.7125	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,472.64010	1,837.210	17.14	0.9759	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			16.24720	35.976	24.48	0.0604	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,273.10750	1,939.759	23.35	0.8930	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			32.30750	67.659	23.35	0.1070	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			268.26170	438.652	18.60	0.5176	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			746.57680	1,048.374	16.44	0.8605	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			137.37680	70.474	16.44	0.1395	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			123.18730	61.775	16.34	0.1261	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			782.38730	1,089.675	16.34	0.8739	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,867.04720	2,518.076	24.48	0.9396	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			13.44010	9.310	17.14	0.0241	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			216.28950	121.749	16.93	0.2099	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			595.48950	869.649	16.93	0.7901	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			614.98800	419.535	18.56	0.4751	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			274.18800	447.435	18.56	0.5249	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			629.06170	430.752	18.60	0.4824	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,129.69110	867.809	20.23	0.6712	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			148.39110	255.609	20.23	0.3288	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			268.15560	432.313	18.74	0.4948	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			697.55560	492.513	18.74	0.5052	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			497.62410	743.983	17.40	0.7084	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			327.02410	204.183	17.40	0.2916	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			735.37180	1,030.822	16.61	0.8371	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			164.77180	91.022	16.61	0.1629	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,006.53180	758.744	19.82	0.6292	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			177.13180	298.544	19.82	0.3708	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			839.27200	615.887	19.11	0.5578	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			239.47200	385.587	19.11	0.4422	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			103.96360	54.491	16.13	0.1066	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			934.16360	1,254.191	16.13	0.8934	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,340.96300	1,064.394	20.71	0.7161	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			131.16300	224.094	20.71	0.2839	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			780.68390	1,079.657	16.48	0.8427	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			160.48390	89.957	16.48	0.1573	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			701.07560	499.298	18.61	0.4966	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			293.17560	460.998	18.61	0.5034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			250.84370	398.836	19.11	0.4460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			844.94370	623.136	19.11	0.5540	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	15.09	Call			248.44860	395.399	19.13	0.4430	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			852.54860	629.699	19.13	0.5570	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			396.52170	259.416	17.53	0.3294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			482.42170	715.116	17.53	0.6706	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			433.12740	652.383	17.77	0.6329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			457.22740	306.683	17.77	0.3671	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,266.49020	998.772	20.47	0.6902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			152.39020	254.472	20.47	0.3098	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			677.01390	480.642	18.51	0.4819	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			312.91390	486.342	18.51	0.5181	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			298.22500	465.891	18.64	0.5019	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			712.32500	510.191	18.64	0.4981	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			531.33040	776.096	17.32	0.7045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			345.43040	220.396	17.32	0.2955	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			766.05910	1,059.166	16.57	0.8281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			180.15910	103.466	16.57	0.1719	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			213.16400	344.221	19.55	0.3972	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			977.26400	738.521	19.55	0.6028	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			487.14410	721.044	17.51	0.6740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			391.24410	255.344	17.51	0.3260	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			203.11640	329.631	19.68	0.3836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,017.21640	773.931	19.68	0.6164	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,836.55550	1,531.331	22.04	0.8073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			82.45550	147.031	22.04	0.1927	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			121.59420	206.639	21.06	0.2597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,475.69420	1,190.939	21.06	0.7403	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,799.85900	1,496.347	21.94	0.8014	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			85.75900	152.047	21.94	0.1986	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			922.84610	1,238.623	16.22	0.8827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			116.94610	62.923	16.22	0.1173	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			347.77710	535.596	18.27	0.5546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			601.87710	419.896	18.27	0.4454	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,362.18570	2,034.391	23.19	0.8752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			48.08570	90.091	23.19	0.1248	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,459.08490	1,822.937	16.90	0.9622	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			23.18490	17.237	16.90	0.0378	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,717.81360	1,418.340	21.72	0.7876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			93.71360	164.040	21.72	0.2124	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,553.99450	2,220.031	23.58	0.8933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			39.89450	75.731	23.58	0.1067	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,378.87550	1,101.567	20.79	0.7183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			134.77550	227.267	20.79	0.2817	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			629.12170	895.361	16.93	0.7635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			263.22170	159.661	16.93	0.2365	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,073.96990	824.553	19.87	0.6348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			189.86990	310.253	19.87	0.3652	0.00	0	4,372

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		223.59310	359.465	19.42	0.4111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		937.69310	703.765	19.42	0.5889	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		437.24900	657.899	17.75	0.6364	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		451.34900	302.199	17.75	0.3636	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call		1,207.57770	1,550.785	15.77	0.9444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put		51.67770	25.085	15.77	0.0556	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put		1,275.05100	1,006.563	20.49	0.6925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call		150.95100	252.263	20.49	0.3075	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call		562.51790	814.499	17.19	0.7245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put		316.61790	198.799	17.19	0.2755	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put		1,190.12540	929.238	20.23	0.6695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call		166.02540	274.938	20.23	0.3305	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put		1,745.07890	1,444.230	21.80	0.7923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call		90.97890	159.930	21.80	0.2077	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call		371.89770	569.126	18.12	0.5782	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put		555.99770	383.426	18.12	0.4218	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put		860.17460	636.292	19.16	0.5599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call		246.07460	391.992	19.16	0.4401	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call		1,216.24300	1,560.445	15.81	0.9452	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put		50.34300	24.745	15.81	0.0548	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		584.09070	840.855	17.10	0.7377	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		298.19070	185.155	17.10	0.2623	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		2,134.52500	1,815.580	22.72	0.8493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		60.42500	111.280	22.72	0.1507	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		606.29000	867.811	17.01	0.7507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		280.39000	172.111	17.01	0.2493	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,484.56790	1,199.164	21.08	0.7422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		120.46790	204.864	21.08	0.2578	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		1,257.94410	990.963	20.44	0.6880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		153.84410	256.663	20.44	0.3120	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		870.73990	1,179.980	16.33	0.8665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		134.83990	74.280	16.33	0.1335	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		611.93790	874.643	16.99	0.7539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		276.03790	168.943	16.99	0.2461	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,538.04530	1,248.856	21.23	0.7535	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		113.94530	194.556	21.23	0.2465	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		640.77680	909.361	16.89	0.7698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		254.87680	153.661	16.89	0.2302	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		1,148.25570	891.346	20.10	0.6574	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		174.15570	287.046	20.10	0.3426	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		557.22370	808.004	17.21	0.7212	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		321.32370	202.304	17.21	0.2788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		370.50240	239.435	17.43	0.3124	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		506.40240	745.134	17.43	0.6876	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		984.48980	1,307.264	16.09	0.8998	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		98.58980	51.564	16.09	0.1002	0.00	0	66,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			642.41420	452.520	18.40	0.4654	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			328.31420	508.220	18.40	0.5346	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			900.30120	1,213.321	16.26	0.8759	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			124.40120	67.621	16.26	0.1241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			386.00140	251.310	17.49	0.3226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			491.90140	727.010	17.49	0.6774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,556.14560	1,920.824	17.30	0.9669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			20.24560	15.124	17.30	0.0331	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			907.78090	1,221.728	16.25	0.8782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			121.88090	66.028	16.25	0.1218	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			575.46890	398.844	18.18	0.4319	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			361.36890	554.544	18.18	0.5681	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,244.24870	2,611.998	20.12	0.9867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			8.34870	6.298	20.12	0.0133	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,181.71870	921.615	20.21	0.6671	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			167.61870	277.315	20.21	0.3329	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,618.59530	1,324.424	21.45	0.7694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			104.49530	180.124	21.45	0.2306	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,293.76430	2,661.629	20.32	0.9875	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			7.86430	5.929	20.32	0.0125	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			841.76030	1,147.098	16.39	0.8568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			145.86030	81.398	16.39	0.1432	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			792.39290	578.027	18.92	0.5327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			268.29290	423.727	18.92	0.4673	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,164.95400	906.437	20.15	0.6623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			170.85400	282.137	20.15	0.3377	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			143.05080	79.574	16.37	0.1408	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			848.95080	1,155.274	16.37	0.8592	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			360.35790	231.704	17.38	0.3056	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			516.25790	757.404	17.38	0.6944	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,820.11290	2,186.407	18.39	0.9769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			14.21290	10.707	18.39	0.0231	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,326.71570	1,053.726	20.64	0.7056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			142.61570	239.426	20.64	0.2944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,105.73320	1,440.183	15.85	0.9275	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			69.83320	34.483	15.85	0.0725	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,352.73650	1,077.564	20.71	0.7121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			138.63650	233.263	20.71	0.2879	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			524.19530	358.443	18.01	0.4047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			390.09530	594.143	18.01	0.5953	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,392.88630	2,760.958	20.72	0.9890	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			6.98630	5.258	20.72	0.0110	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			898.65670	669.680	19.29	0.5746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			234.55670	375.380	19.29	0.4254	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			517.93630	353.555	17.99	0.4013	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			393.83630	599.255	17.99	0.5987	0.00	0	1,500

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	12.02	Call			2,472.26130	2,840.478	21.04	0.9901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			6.36130	4.779	21.04	0.0099	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,304.28050	1,657.310	16.21	0.9523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			38.38050	21.611	16.21	0.0477	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,492.11480	2,860.366	21.12	0.9903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			6.21480	4.666	21.12	0.0097	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			608.55840	425.249	18.29	0.4487	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			344.45840	530.949	18.29	0.5513	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			511.70850	348.703	17.97	0.3979	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			397.60850	604.403	17.97	0.6021	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,412.94840	1,774.113	16.70	0.9595	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			27.04840	18.413	16.70	0.0405	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			418.01250	276.079	17.62	0.3431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			463.91250	691.779	17.62	0.6569	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			267.45500	162.719	16.95	0.2397	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			623.35500	888.419	16.95	0.7603	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			670.03490	474.951	18.48	0.4786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			315.93490	490.651	18.48	0.5214	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,751.45280	2,117.398	18.10	0.9747	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			15.55280	11.698	18.10	0.0253	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,591.43590	2,959.844	21.53	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			5.53590	4.144	21.53	0.0086	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			41.71370	22.502	16.09	0.0498	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,277.61370	1,628.202	16.09	0.9502	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,740.56410	3,108.761	21.80	0.9936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			4.66410	3.061	21.80	0.0064	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			78.63300	39.607	15.93	0.0812	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,064.53300	1,395.306	15.93	0.9188	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			197.35270	114.762	16.65	0.1858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			733.25270	1,020.462	16.65	0.8142	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,869.23550	2,235.755	18.59	0.9784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			13.33550	10.055	18.59	0.0216	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			215.53300	126.878	16.73	0.2001	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			701.43300	982.578	16.73	0.7999	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			36.27500	21.038	16.29	0.0464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,322.17500	1,676.738	16.29	0.9536	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			784.98310	571.705	18.90	0.5296	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			270.88310	427.405	18.90	0.4704	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,115.67070	2,483.078	19.59	0.9843	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			9.77070	7.378	19.59	0.0157	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,850.01950	3,218.140	21.99	0.9948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			4.11950	2.440	21.99	0.0052	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			148.70860	83.250	16.41	0.1457	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			834.60860	1,138.950	16.41	0.8543	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			21.65800	16.142	17.10	0.0354	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,507.55800	1,871.842	17.10	0.9646	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,573.91500	1,282.295	21.33	0.7607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			109.81500	187.995	21.33	0.2393	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			705.20800	504.214	18.61	0.4948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			301.10800	469.914	18.61	0.5052	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			11.32700	8.552	19.11	0.0183	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,997.22700	2,364.252	19.11	0.9817	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			253.26480	402.304	19.08	0.4490	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			837.36480	616.604	19.08	0.5510	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,786.13780	2,445.997	24.05	0.9116	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			32.03780	61.697	24.05	0.0884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,546.41960	1,911.022	17.26	0.9665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			20.51960	15.322	17.26	0.0335	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			787.69130	1,079.277	16.49	0.8228	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			190.29130	111.677	16.49	0.1772	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,023.34340	783.258	19.54	0.6082	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			220.74340	350.858	19.54	0.3918	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			318.61720	488.790	18.52	0.5068	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			721.21720	521.190	18.52	0.4932	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			553.93320	798.416	17.22	0.7025	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			356.53320	230.816	17.22	0.2975	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,254.81300	1,598.356	15.86	0.9404	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			55.51300	28.756	15.86	0.0596	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			561.86900	391.895	17.99	0.4159	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			401.16900	601.495	17.99	0.5841	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			43.07350	25.190	16.24	0.0521	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,342.37350	1,694.790	16.24	0.9479	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			620.34330	438.765	18.18	0.4451	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			369.64330	558.365	18.18	0.5549	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			336.21690	217.524	16.84	0.2750	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			634.61690	887.024	16.84	0.7250	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			618.62910	867.825	16.90	0.7158	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			350.22910	228.325	16.90	0.2842	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,476.41150	2,152.969	22.90	0.8613	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			64.81150	112.469	22.90	0.1387	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			335.89970	503.835	18.42	0.4972	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			777.49970	574.335	18.42	0.5028	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,551.65500	1,914.790	16.99	0.9524	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			33.25500	25.290	16.99	0.0476	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			174.17840	103.645	16.22	0.1601	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			892.57840	1,193.144	16.22	0.8399	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,099.83270	2,760.549	24.14	0.9102	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			38.23270	70.049	24.14	0.0898	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			30.43690	23.181	17.29	0.0430	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,652.73690	2,016.581	17.29	0.9570	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			31.23350	23.460	17.84	0.0392	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,924.03350	2,288.460	17.84	0.9608	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		54.72770	39.532	16.88	0.0614	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,680.42770	2,038.131	16.88	0.9386	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		468.17820	331.899	17.15	0.3277	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		665.77820	902.399	17.15	0.6723	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,636.84050	1,993.294	16.77	0.9342	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		59.24050	42.794	16.77	0.0658	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		730.71190	979.524	16.88	0.7075	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		403.11190	279.024	16.88	0.2925	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		941.14520	734.334	18.71	0.5233	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		388.74520	554.834	18.71	0.4767	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		44.89290	32.561	17.22	0.0509	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,832.49290	2,193.061	17.22	0.9491	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		934.15350	734.813	18.61	0.5071	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		436.55350	610.813	18.61	0.4929	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		64.25460	45.618	16.73	0.0632	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,865.25460	2,221.118	16.73	0.9368	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,711.30590	2,063.049	16.53	0.9223	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		80.30590	57.549	16.53	0.0777	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		822.76830	1,073.876	16.88	0.7039	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		441.76830	318.376	16.88	0.2961	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,071.25710	864.231	18.91	0.5341	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		432.25710	599.731	18.91	0.4659	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		582.43460	436.507	17.42	0.3621	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		693.43460	922.007	17.42	0.6379	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,881.54910	3,252.495	17.61	0.9825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		16.24910	11.695	17.61	0.0175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,629.76210	2,995.716	16.87	0.9775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		24.46210	14.916	16.87	0.0225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,176.93840	3,549.735	18.48	0.9869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		11.63840	8.935	18.48	0.0131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,339.65050	4,713.172	21.26	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		4.35050	2.372	21.26	0.0035	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		987.56910	1,261.110	16.65	0.7469	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		372.26910	270.310	16.65	0.2531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		581.85980	440.602	17.31	0.3502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		767.15980	1,001.402	17.31	0.6498	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,972.33860	2,327.318	16.47	0.9382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		67.03860	46.518	16.47	0.0618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		173.15820	119.984	16.08	0.1383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,388.45820	1,710.784	16.08	0.8617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		872.08620	693.818	18.24	0.4581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		577.38620	774.618	18.24	0.5419	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,036.25700	840.307	18.70	0.5083	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		501.55700	681.107	18.70	0.4917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,940.04450	3,311.880	17.78	0.9835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		14.74450	11.080	17.78	0.0165	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,218.66450	1,005.289	19.18	0.5571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			433.96450	596.089	19.18	0.4429	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			488.14160	360.838	16.96	0.3085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			853.44160	1,101.638	16.96	0.6915	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,174.55900	1,473.225	16.28	0.8091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			259.25900	182.425	16.28	0.1909	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,240.17000	2,600.507	16.64	0.9583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			44.87000	29.707	16.64	0.0417	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,101.93840	1,392.871	16.41	0.7870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			296.63840	212.072	16.41	0.2130	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,380.96650	1,702.303	16.08	0.8602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			175.66650	121.503	16.08	0.1398	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,076.32390	1,364.383	16.46	0.7788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			311.02390	223.583	16.46	0.2212	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,015.13420	821.341	18.65	0.5022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			510.43420	692.141	18.65	0.4978	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,287.13820	1,067.541	19.35	0.5737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			412.43820	568.341	19.35	0.4263	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			785.61200	1,022.925	17.23	0.6590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			560.31200	422.125	17.23	0.3410	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,757.19910	2,106.686	16.34	0.9166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			91.89910	65.886	16.34	0.0834	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,202.78840	2,562.461	16.62	0.9559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			47.48840	31.661	16.62	0.0441	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,016.45440	1,294.907	16.59	0.7577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			351.15440	254.107	16.59	0.2423	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			863.55190	1,113.807	16.93	0.6960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			478.25190	353.007	16.93	0.3040	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,589.96340	2,299.040	22.13	0.7823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			175.26340	259.840	22.13	0.2177	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,226.21050	1,012.131	19.20	0.5590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			431.51050	592.931	19.20	0.4410	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,599.02490	2,307.738	22.15	0.7832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			174.32490	258.538	22.15	0.2168	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,846.02910	2,197.932	16.40	0.9262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			80.72910	57.132	16.40	0.0738	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,564.32360	1,322.648	20.02	0.6333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			339.62360	473.448	20.02	0.3667	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,975.19310	2,670.386	22.78	0.8191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			140.49310	211.186	22.78	0.1809	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			744.65920	975.084	17.41	0.6382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			609.35920	464.284	17.41	0.3618	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,380.30350	1,152.735	19.58	0.5951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			385.60350	533.535	19.58	0.4049	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,162.78280	1,891.363	21.39	0.7303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			228.08280	332.163	21.39	0.2697	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			627.03000	834.968	17.97	0.5725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			781.73000	614.168	17.97	0.4275	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,762.69870	1,508.336	20.49	0.6695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			297.99870	419.136	20.49	0.3305	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,828.16690	2,179.602	16.38	0.9243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			82.86690	58.802	16.38	0.0757	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			828.63190	1,072.914	17.05	0.6799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			513.33190	382.113	17.05	0.3201	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,654.63240	1,406.792	20.24	0.6503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			319.93240	447.592	20.24	0.3497	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,652.29450	1,998.622	16.27	0.9038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			106.99450	77.822	16.27	0.0962	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			731.45430	959.607	17.46	0.6313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			626.15430	478.807	17.46	0.3687	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,456.98580	1,787.803	16.13	0.8742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			151.68580	107.003	16.13	0.1258	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,543.32750	1,883.493	16.20	0.8885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			128.02750	92.693	16.20	0.1115	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			758.08310	990.796	17.35	0.6452	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			592.78310	449.996	17.35	0.3548	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,208.61220	1,510.711	16.21	0.8189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			243.31220	169.911	16.21	0.1811	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			623.34540	830.507	17.99	0.5703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			788.04540	619.707	17.99	0.4297	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,499.54780	1,262.542	19.87	0.6204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			354.84780	493.342	19.87	0.3796	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			657.32690	871.537	17.81	0.5904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			732.02690	570.737	17.81	0.4096	570.74	1	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			619.68270	826.065	18.01	0.5681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			794.38270	625.265	18.01	0.4319	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,972.92210	1,709.445	20.98	0.7033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			258.22210	370.245	20.98	0.2967	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,535.72020	2,247.011	22.04	0.7764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			181.02020	267.811	22.04	0.2236	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,608.08990	2,316.442	22.17	0.7842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			173.38990	257.242	22.17	0.2158	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,222.41440	1,525.872	16.19	0.8227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			237.11440	165.072	16.19	0.1773	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			993.29120	1,267.819	16.64	0.7491	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			367.99120	267.020	16.64	0.2509	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,449.88500	3,125.927	23.55	0.8543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			115.18500	166.727	23.55	0.1457	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,147.78380	1,443.667	16.32	0.8012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			272.48380	192.867	16.32	0.1988	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			525.59710	710.951	18.55	0.5081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			980.29710	790.151	18.55	0.4919	0.00	0	99,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			504.49890	684.765	18.68	0.4937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,029.19890	833.965	18.68	0.5063	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,726.48350	2,430.285	22.37	0.7963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			161.78350	241.085	22.37	0.2037	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,481.70180	2,195.268	21.95	0.7703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			187.00180	276.068	21.95	0.2297	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			522.52830	707.148	18.57	0.5060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			987.22830	796.348	18.57	0.4940	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,835.50180	3,504.560	24.47	0.8735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			100.80180	145.360	24.47	0.1265	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,145.35130	1,874.841	21.36	0.7279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			230.65130	335.641	21.36	0.2721	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			550.85770	742.134	18.40	0.5248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			925.55770	741.334	18.40	0.4752	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,490.68950	2,203.873	21.96	0.7714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			185.98950	274.673	21.96	0.2286	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,314.63360	1,626.671	16.03	0.8467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			199.33360	135.871	16.03	0.1533	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,713.25530	2,061.462	16.31	0.9114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			97.95530	70.662	16.31	0.0886	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,194.91360	1,495.647	16.24	0.8150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			249.61360	174.847	16.24	0.1850	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,256.55030	1,039.696	19.28	0.5664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			421.85030	580.496	19.28	0.4336	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,626.37520	1,971.869	16.25	0.9004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			111.07520	81.069	16.25	0.0996	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,790.61440	2,492.076	22.47	0.8025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			155.91440	232.877	22.47	0.1975	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,278.65440	1,587.445	16.09	0.8377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			213.35440	146.645	16.09	0.1623	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			693.15970	914.554	17.64	0.6108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			677.85970	523.754	17.64	0.3892	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,904.97080	1,644.302	20.83	0.6929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			270.27080	385.102	20.83	0.3071	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			0.00000	1,163.515	16.83	0.7139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			0.00000	322.715	16.83	0.2861	645,430.20	2,000	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			0.00000	1,053.585	19.31	0.5701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			0.00000	574.385	19.31	0.4299	574.39	1	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,351.23670	1,668.521	16.05	0.8543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			185.93670	127.721	16.05	0.1457	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			467.67800	638.785	18.93	0.4678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,122.37800	917.985	18.93	0.5322	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			464.96990	635.387	18.95	0.4658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,129.66990	924.587	18.95	0.5342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			470.40710	642.202	18.91	0.4697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,115.10710	911.402	18.91	0.5303	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	Call			1,043.19820	1,323.170	16.61	0.7558	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			360.69820	264.670	16.61	0.2442	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			31.77160	20.095	16.53	0.0291	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,504.27160	2,868.595	16.53	0.9709	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			702.41890	548.844	17.70	0.3912	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			718.71890	941.244	17.70	0.6088	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			912.75010	1,168.047	16.93	0.7021	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			476.45010	355.647	16.93	0.2979	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,212.16510	1,004.160	19.12	0.5458	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			468.46510	636.560	19.12	0.4542	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			100.53740	70.971	16.24	0.0866	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,786.83740	2,133.371	16.24	0.9134	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			109.54460	77.719	16.18	0.0928	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,753.54460	2,097.919	16.18	0.9072	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			1,005.00710	1,265.299	16.92	0.7021	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			508.60710	390.099	16.92	0.2979	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,367.41080	1,155.534	19.30	0.5571	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			503.81080	670.734	19.30	0.4429	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,865.45930	2,208.049	15.89	0.9069	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			119.05930	82.849	15.89	0.0931	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			222.60720	161.960	16.12	0.1584	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,479.00720	1,797.160	16.12	0.8416	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			836.38390	673.358	17.92	0.4175	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			742.78390	958.558	17.92	0.5825	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			106.93430	73.399	15.85	0.0843	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,933.33430	2,278.599	15.85	0.9157	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,091.55020	1,356.481	16.92	0.7030	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			537.35020	420.381	16.92	0.2970	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,520.53150	1,305.030	19.49	0.5669	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			534.73150	701.130	19.49	0.4331	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			161.67490	113.254	15.68	0.1143	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,825.87490	2,159.354	15.68	0.8857	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,938.62330	2,277.741	15.53	0.9032	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			134.42330	91.641	15.53	0.0968	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			970.04600	799.847	18.18	0.4393	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			764.24600	975.947	18.18	0.5607	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			33.84790	18.249	14.57	0.0256	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,703.64790	3,070.249	14.57	0.9744	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			604.05510	477.853	17.05	0.3164	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			951.02420	1,188.149	17.47	0.6337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			750.62420	604.449	17.47	0.3663	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,069.60820	1,325.762	17.06	0.6818	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			609.20820	482.062	17.06	0.3182	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,045.69020	1,297.120	17.12	0.6727	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,688.99470	1,464.806	19.78	0.5885	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			519.39470	678.506	19.78	0.4115	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,064.77840	1,319.992	17.07	0.6800	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			614.37840	486.292	17.07	0.3200	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,074.45510	1,331.553	17.05	0.6836	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			389.85320	300.627	16.50	0.2307	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,400.12580	1,197.114	19.17	0.5340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			610.52580	790.814	19.17	0.4660	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,368.36460	3,070.770	22.67	0.7838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			238.76460	324.470	22.67	0.2162	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			635.29020	503.420	17.12	0.3273	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			537.13850	700.432	19.65	0.4225	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,371.70730	1,668.664	16.44	0.7779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			371.30730	284.964	16.44	0.2221	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,970.76020	2,309.859	15.42	0.9013	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			140.36020	96.159	15.42	0.0987	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,340.25320	1,634.327	16.50	0.7693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			192.84140	137.255	15.72	0.1299	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			862.64620	704.760	17.82	0.4009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			873.04620	1,098.460	17.82	0.5991	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			428.58340	333.527	16.61	0.2481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,278.98340	1,567.227	16.61	0.7519	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,626.73850	1,406.732	19.65	0.5775	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,867.77670	2,200.848	15.58	0.8850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,177.61880	2,527.272	15.11	0.9288	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			97.21880	63.572	15.11	0.0712	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,349.10900	1,150.084	19.06	0.5233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			629.50900	813.784	19.06	0.4767	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,783.24140	2,110.955	15.72	0.8701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.48270	9.434	19.12	0.0108	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,593.70220	2,959.025	14.53	0.9665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			43.30220	25.326	14.53	0.0335	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,986.88910	2,326.886	15.40	0.9037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			136.48910	93.186	15.40	0.0963	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			167.37670	117.148	15.58	0.1150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			722.33240	579.309	17.38	0.3571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			972.73240	1,213.009	17.38	0.6429	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,534.74960	1,321.369	19.46	0.5606	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			565.14960	735.069	19.46	0.4394	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,149.88270	4,533.134	19.12	0.9892	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			806.53560	655.685	17.62	0.3814	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			928.13560	1,161.085	17.62	0.6186	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,701.28080	2,432.433	21.62	0.7207	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			322.88080	437.833	21.62	0.2793	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,093.83760	919.350	18.42	0.4568	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			780.33760	990.550	18.42	0.5432	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,166.44130	1,437.111	16.94	0.7042	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			559.94130	445.911	16.94	0.2958	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,662.31870	1,443.954	19.67	0.5753	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		558.81870	725.154	19.67	0.4247	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		146.74940	97.501	15.19	0.0987	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,003.24940	2,338.701	15.19	0.9013	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		190.35380	131.807	15.46	0.1238	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,862.45380	2,188.907	15.46	0.8762	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,044.95420	1,805.825	20.41	0.6323	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		470.75420	616.824	20.41	0.3677	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,677.39300	1,991.966	15.88	0.8377	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		261.59300	190.966	15.88	0.1623	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,811.57160	1,591.756	19.83	0.5814	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		590.77160	757.356	19.83	0.4186	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		161.09530	103.248	14.83	0.1001	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,080.29530	2,408.848	14.83	0.8999	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,226.75420	1,048.885	18.64	0.4716	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		805.95420	1,014.485	18.64	0.5284	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,253.42000	1,528.811	16.95	0.7060	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		584.22000	473.211	16.95	0.2940	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		221.49010	152.149	15.34	0.1332	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,902.59010	2,219.749	15.34	0.8668	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,979.32650	1,752.614	20.09	0.5998	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		573.42650	733.614	20.09	0.4002	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		710.43460	581.517	17.22	0.3307	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,174.53460	1,432.517	17.22	0.6693	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,330.28210	1,610.927	16.97	0.7078	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		603.78210	496.827	16.97	0.2922	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,966.56570	1,744.608	20.00	0.5892	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		613.06570	778.708	20.00	0.4108	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		166.48410	106.607	14.50	0.1002	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,142.98410	2,470.707	14.50	0.8998	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,364.45850	1,182.275	18.85	0.4867	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		820.95850	1,026.375	18.85	0.5133	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		248.29960	172.199	15.20	0.1414	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,940.59960	2,252.099	15.20	0.8586	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,301.20470	3,993.947	23.76	0.7923	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		289.20470	369.747	23.76	0.2077	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		16.46120	15.596	17.79	0.0155	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,582.40120	2,935.045	13.08	0.9553	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		73.40120	37.845	13.08	0.0447	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,619.38620	1,422.604	19.29	0.5266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		758.38620	949.804	19.29	0.4734	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,391.43000	1,210.587	18.84	0.4848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		850.43000	1,057.787	18.84	0.5152	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,534.16430	1,829.649	16.67	0.7516	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		495.16430	402.449	16.67	0.2484	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,700.21390	2,450.706	21.17	0.6706	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			479.21390	617.906	21.17	0.3294	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,395.21370	1,679.775	16.93	0.7152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			596.21370	492.575	16.93	0.2848	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,235.59350	2,966.165	21.95	0.7203	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			394.59350	513.365	21.95	0.2797	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,153.70430	1,398.449	17.51	0.6364	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			864.70430	721.249	17.51	0.3636	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,800.08760	3,504.123	22.73	0.7612	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			339.08760	431.323	22.73	0.2388	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			847.34830	1,054.205	18.86	0.5139	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,398.34830	1,217.005	18.86	0.4861	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,306.18180	3,034.433	22.05	0.7260	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			385.18180	501.633	22.05	0.2740	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			904.92800	1,120.591	18.60	0.5386	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,275.92800	1,103.391	18.60	0.4614	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,051.83890	2,788.758	21.69	0.7045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			420.83890	545.958	21.69	0.2955	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,332.80750	1,608.813	17.06	0.6968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			653.80750	541.613	17.06	0.3032	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,597.92760	4,288.242	24.26	0.7999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			286.92760	365.442	24.26	0.2001	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,948.78570	3,649.276	23.01	0.7696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			327.78570	416.476	23.01	0.2304	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,463.35210	1,753.381	16.80	0.7335	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			544.35210	446.181	16.80	0.2665	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,434.63640	1,722.388	16.85	0.7259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			565.63640	465.188	16.85	0.2741	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,986.07890	3,685.903	23.08	0.7716	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			325.07890	413.103	23.08	0.2284	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,570.58090	1,868.783	16.61	0.7606	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			471.58090	381.583	16.61	0.2394	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,862.83250	2,161.055	15.54	0.8322	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			313.83250	223.855	15.54	0.1678	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,875.63320	2,175.001	15.49	0.8354	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			306.63320	217.801	15.49	0.1646	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,633.76840	3,345.948	22.50	0.7501	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			352.76840	453.148	22.50	0.2499	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,869.22320	2,168.014	15.52	0.8338	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			310.22320	220.814	15.52	0.1662	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,275.46120	4,662.796	17.79	0.9845	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,207.94270	2,536.493	14.29	0.8987	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			842.92530	1,046.936	18.99	0.5030	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,409.42980	1,692.698	16.97	0.7101	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			623.72980	518.198	16.97	0.2899	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			639.48930	805.738	20.12	0.4064	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,103.78930	1,881.238	20.12	0.5936	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			172.24270	111.993	14.29	0.1013	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,487.22530	1,302.436	18.99	0.4970	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			273.30430	186.308	15.00	0.1464	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,982.90430	2,284.708	15.00	0.8536	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,493.02180	1,775.990	16.98	0.7127	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			644.92180	537.990	16.98	0.2873	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,267.39310	2,041.621	20.34	0.5995	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			665.49310	829.621	20.34	0.4005	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			303.94110	211.925	15.05	0.1560	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,012.04110	2,309.925	15.05	0.8440	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,275.54390	2,600.181	13.95	0.9004	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			177.44390	112.181	13.95	0.0996	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,635.23580	1,444.866	19.23	0.5090	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			863.33580	1,062.866	19.23	0.4910	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,405.22680	2,177.695	20.50	0.6027	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			692.52680	856.395	20.50	0.3973	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			184.32440	128.417	14.21	0.1058	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,341.62440	2,677.117	14.21	0.8942	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,760.65110	1,566.095	19.42	0.5167	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			887.95110	1,084.795	19.42	0.4833	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,569.87850	1,852.893	16.98	0.7155	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			662.57850	554.193	16.98	0.2845	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			333.32080	245.085	15.30	0.1664	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,056.72080	2,360.085	15.30	0.8336	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,329.82490	3,726.517	14.49	0.9630	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			34.02490	38.517	14.49	0.0370	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,952.69760	2,242.902	15.85	0.8012	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			426.89760	324.902	15.85	0.1988	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			986.76980	1,195.772	19.12	0.5146	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,607.94860	1,424.309	19.13	0.4866	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			980.73870	1,188.865	19.14	0.5122	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,614.93870	1,430.865	19.14	0.4878	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,600.96980	1,417.772	19.12	0.4854	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,820.84020	2,578.543	21.10	0.6406	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			626.64020	776.543	21.10	0.3594	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,175.40720	4,885.788	24.93	0.7830	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			361.20720	463.788	24.93	0.2170	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			983.74860	1,192.309	19.13	0.5134	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,652.23590	1,936.069	16.97	0.7186	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			679.63590	570.469	16.97	0.2814	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,549.74250	2,319.926	20.65	0.6053	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			722.34250	885.526	20.65	0.3947	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			198.94980	143.254	14.39	0.1105	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,421.54980	2,758.853	14.39	0.8895	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,899.99160	1,700.814	19.60	0.5247	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			912.59160	1,106.414	19.60	0.4753	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	02/01/2020	Foreign Exchange Option	13.49	Put			364.45180	276.497	15.49	0.1751	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,101.15180	2,406.297	15.49	0.8249	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			399.09340	304.869	15.61	0.1823	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,144.89340	2,445.369	15.61	0.8177	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			430.50800	335.847	15.75	0.1893	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,189.60800	2,491.147	15.75	0.8107	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,265.28020	1,492.118	18.79	0.5622	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,507.58020	1,337.518	18.79	0.4378	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,261.84180	1,488.501	18.80	0.5611	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,514.14180	1,343.901	18.80	0.4389	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,268.73730	1,495.754	18.77	0.5633	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,501.03730	1,331.154	18.77	0.4367	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			460.84790	368.191	15.91	0.1960	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,233.24790	2,538.291	15.91	0.8040	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			490.11420	396.489	16.01	0.2016	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,267.61420	2,573.089	16.01	0.7984	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			521.62770	427.102	16.10	0.2066	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,318.52770	2,624.802	16.10	0.7934	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,628.23190	1,879.069	18.08	0.6294	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,250.93190	1,100.469	18.08	0.3706	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,635.98540	1,887.753	18.06	0.6316	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,238.68540	1,089.153	18.06	0.3684	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,632.10230	1,883.404	18.07	0.6305	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,244.80230	1,094.804	18.07	0.3695	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,379.38030	1,223.584	18.30	0.3821	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,660.58030	1,908.384	18.30	0.6179	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,777.37700	2,034.067	18.23	0.6296	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,368.27700	1,218.867	18.23	0.3704	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,773.56610	2,029.927	18.24	0.6286	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,374.46610	1,224.727	18.24	0.3714	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,769.76670	2,025.688	18.25	0.6276	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,380.66670	1,230.488	18.25	0.3724	0.00	0	0
Total \$ / R Option												646,575.32	2,002	8,637,697
Total \$ / R												1,884,450,567.32	128,752	9,692,954
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.85570		14.48590			0.0000	0.00	0	337
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.04080		14.66530			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.21370		14.83040			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.39720		15.00900			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.57800		15.18580			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	347
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			132,671.57330	105,372.575	20.64	0.7056	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			14,261.57330	23,942.575	20.64	0.2944	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			22,359.31230	35,946.463	19.42	0.4111	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			93,769.31230	70,376.463	19.42	0.5889	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			22,146.63830	35,636.176	19.45	0.4083	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			94,556.63830	71,066.176	19.45	0.5917	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			22,574.33880	36,259.192	19.39	0.4140	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			92,984.33880	69,689.192	19.39	0.5860	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			36,374.10610	26,375.121	16.62	0.2488	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			99,329.11600	126,781.948	16.64	0.7491	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			36,799.11600	26,701.948	16.64	0.2509	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			100,481.52620	128,131.138	16.61	0.7534	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			35,951.52620	26,051.138	16.61	0.2466	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			99,904.10610	127,455.121	16.62	0.7512	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			106,960.82150	132,576.189	17.06	0.6818	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			60,920.82150	48,206.189	17.06	0.3182	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			106,477.84340	131,999.176	17.07	0.6800	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			61,437.84340	48,629.176	17.07	0.3200	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			107,445.50530	133,155.297	17.05	0.6836	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			60,405.50530	47,785.297	17.05	0.3164	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			116,650.20810	141,286.150	17.46	0.6411	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			84,750.20810	70,566.150	17.46	0.3589	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			116,222.05330	140,803.908	17.48	0.6395	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			85,322.05330	71,083.908	17.48	0.3605	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			115,795.65250	140,323.502	17.50	0.6379	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			85,895.65250	71,603.502	17.50	0.3621	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			174,141.29820	203,181.765	16.65	0.7501	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			56,561.29820	46,381.765	16.65	0.2499	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			173,559.43990	202,617.580	16.67	0.7486	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			56,979.43990	46,817.580	16.67	0.2514	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			172,979.87950	202,054.947	16.69	0.7471	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			57,399.87950	47,254.947	16.69	0.2529	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	347
£ / R	On	15/10/2018	Foreign Exchange Future			19.20580	18.69190			0.0000	0.00	0	48	
£ / R	On	14/12/2018	Foreign Exchange Future			19.41300	18.90280			0.0000	20,073,042.00	1,034	439,766	
£ / R	On	18/03/2019	Foreign Exchange Future			19.75150	19.23010			0.0000	19,751,500.00	1,000	5,644	
£ / R	On	14/06/2019	Foreign Exchange Future			20.06910	19.53440			0.0000	0.00	0	5,856	
£ / R	On	16/09/2019	Foreign Exchange Future			20.41250	19.86850			0.0000	0.00	0	10,363	
£ / R	On	13/12/2019	Foreign Exchange Future			20.75260	20.19950			0.0000	0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			21.12430	20.56080			0.0000	0.00	0	0	
Total £ / R Future												39,824,542.00	2,034	461,677
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put		467.30110	173.554	17.43	0.4081	0.00	0	0	
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call		79.20110	299.354	17.43	0.5919	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		1,020.34060	1,426.990	16.90	0.8320	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		237.54060	133.990	16.90	0.1680	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	Call			1,013.33520	1,418.917	16.90	0.8301	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			240.53520	135.917	16.90	0.1699	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,027.37220	1,435.084	16.89	0.8339	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			234.57220	132.084	16.89	0.1661	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,581.95540	2,000.940	16.90	0.8090	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			351.85540	249.440	16.90	0.1910	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,478.64810	2,096.536	18.88	0.7199	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			268.74810	408.036	18.88	0.2801	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,346.76090	1,066.786	17.59	0.5186	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			576.86090	818.286	17.59	0.4814	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,374.97220	1,774.108	16.88	0.7671	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			444.87220	322.608	16.88	0.2329	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,368.60570	1,766.785	16.88	0.7656	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			448.50570	325.285	16.88	0.2344	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,381.59870	1,781.445	16.88	0.7685	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			441.49870	319.945	16.88	0.2315	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,586.33490	1,975.843	17.31	0.7218	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			681.93490	536.743	17.31	0.2782	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,580.51890	1,969.146	17.31	0.7206	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			686.11890	540.046	17.31	0.2794	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,592.16610	1,982.554	17.31	0.7231	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			677.76610	533.454	17.31	0.2769	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,887.31870	2,285.135	17.61	0.7119	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			838.81870	692.635	17.61	0.2881	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,881.34040	2,278.722	17.61	0.7108	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			842.84040	696.222	17.61	0.2892	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,893.30200	2,291.560	17.61	0.7130	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			834.80200	689.060	17.61	0.2870	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,697.44010	2,042.495	18.19	0.6171	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,447.94010	1,239.895	18.19	0.3829	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,692.94080	2,037.528	18.20	0.6161	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,453.44080	1,244.928	18.20	0.3839	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,688.45190	2,032.572	18.20	0.6152	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,458.95190	1,249.972	18.20	0.3848	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,669.65690	1,457.909	18.50	0.3867	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,929.26110	2,281.862	18.49	0.6150	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,658.46110	1,447.562	18.49	0.3850	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,924.85440	2,277.026	18.49	0.6141	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,664.05440	1,452.726	18.49	0.3859	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,920.45690	2,272.209	18.50	0.6133	0.00	0	0
Total £ / R Option												0.00	0	1,500
Total £ / R												39,824,542.00	2,034	463,177
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13134		0.12765			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13406		0.13028			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13663		0.13274			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			852.29470	1,163.827	14.69	0.9231	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			87.09470	30.227	14.69	0.0769	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			317.87860	484.573	18.03	0.5668	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			552.67860	350.973	18.03	0.4332	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,780.13720	2,143.025	20.23	0.9789	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			14.93720	9.425	20.23	0.0211	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,330.86770	1,628.888	21.09	0.8030	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			303.06770	222.988	21.09	0.1970	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			753.07200	970.339	21.20	0.6129	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			725.27200	564.439	21.20	0.3871	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,116.47940	2,468.241	20.98	0.9296	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			88.67940	62.341	20.98	0.0704	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			943.08690	1,157.060	17.66	0.6599	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			669.28690	493.660	17.66	0.3401	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			588.06750	740.307	19.58	0.4730	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,314.26750	1,076.907	19.58	0.5270	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,484.93840	1,791.323	15.18	0.8622	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			211.13840	127.923	15.18	0.1378	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	15/10/2018	Foreign Exchange Future			16.98900		16.58740			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.20760		16.81150			0.0000	13,611,211.60	791	109,986
€ / R	On	18/03/2019	Foreign Exchange Future			17.57090		17.16460			0.0000	0.00	0	36,646
€ / R	On	14/06/2019	Foreign Exchange Future			17.91610		17.49680			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.16210		17.73420			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.29570		17.86450			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.61240		18.17180			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			19.05650		18.60670			0.0000	0.00	0	0
Total € / R Future												13,611,211.60	791	158,756
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			1,099.16830	724.325	19.31	0.8795	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			6.56830	33.325	19.31	0.1205	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			182.43390	306.621	18.86	0.3376	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,250.93390	979.021	18.86	0.6624	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			180.78360	304.172	18.89	0.3353	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,259.28360	986.572	18.89	0.6647	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			179.15110	301.744	18.91	0.3331	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,267.65110	994.144	18.91	0.6669	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			683.03380	916.719	16.90	0.5708	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			848.43380	675.819	16.90	0.4292	0.00	0	462

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,689.83510	2,380.293	20.50	0.7711	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,701.96950	2,076.633	15.36	0.8856	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			137.36950	105.733	15.36	0.1144	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,299.21630	1,633.253	15.41	0.8083	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			274.61630	202.353	15.41	0.1917	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,292.38000	1,625.762	15.42	0.8065	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			204.43510	301.193	20.50	0.2289	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			232.79800	169.344	15.28	0.1678	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			277.78000	204.862	15.42	0.1935	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,306.07970	1,640.760	15.40	0.8100	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			271.47970	199.860	15.40	0.1900	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,397.39800	1,740.244	15.28	0.8322	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,235.39020	1,536.064	15.94	0.6984	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			608.59020	489.964	15.94	0.3016	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,230.30360	1,529.978	15.95	0.6967	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			613.50360	493.878	15.95	0.3033	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,240.49160	1,542.164	15.93	0.7000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			603.69160	486.063	15.93	0.3000	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			310.57460	253.431	15.34	0.1713	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,014.77460	2,385.531	15.34	0.8287	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,482.45460	2,217.174	19.25	0.6375	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			566.65460	729.274	19.25	0.3625	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,868.12310	2,225.731	15.41	0.8035	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			373.92310	303.631	15.41	0.1965	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,402.73420	1,714.911	15.98	0.6971	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			678.53420	562.811	15.98	0.3029	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,098.86190	935.147	16.77	0.3987	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,179.47790	1,446.406	16.78	0.5999	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,104.97790	940.706	16.78	0.4001	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,187.26060	1,455.310	16.75	0.6026	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,092.76060	929.609	16.75	0.3974	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,183.36190	1,450.847	16.77	0.6013	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,382.06940	1,659.361	16.85	0.6056	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,230.26940	1,066.961	16.85	0.3944	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,378.24110	1,655.011	16.87	0.6044	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,236.44110	1,072.611	16.87	0.3956	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,385.91870	1,663.724	16.84	0.6068	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,224.11870	1,061.324	16.84	0.3932	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,566.18300	1,851.580	17.13	0.6005	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,429.48300	1,265.080	17.13	0.3995	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,573.63180	1,859.979	17.10	0.6026	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,416.93180	1,253.479	17.10	0.3974	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,569.90170	1,855.769	17.12	0.6016	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,423.20170	1,259.269	17.12	0.3984	0.00	0	0
Total € / R Option												0.00	0	95,636

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												13,611,211.60	791	254,392
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.54000		10.36870			0.0000	400,520.00	38	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.68650		10.51040			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.82830		10.64600			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.98270		10.79640			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			11.13660		10.94710			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.30420		11.11100			0.0000	0.00	0	0
Total AU\$ / R Future												400,520.00	38	42,045
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,142.01810	992.242	16.99	0.8648	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			30.09470	51.329	17.02	0.1331	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,151.39470	1,001.329	17.02	0.8669	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			31.35430	53.171	16.97	0.1373	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,132.65430	983.171	16.97	0.8627	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			30.71810	52.242	16.99	0.1352	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			457.97690	575.358	13.61	0.6537	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			297.57690	238.858	13.61	0.3463	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			452.79160	569.566	13.63	0.6497	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			302.39160	243.065	13.63	0.3503	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			447.65040	563.819	13.64	0.6457	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			307.25040	247.319	13.64	0.3543	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			360.72070	449.569	14.78	0.4706	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			724.72070	631.269	14.78	0.5294	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			357.66340	446.023	14.79	0.4678	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			731.66340	637.723	14.79	0.5322	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			363.80430	453.143	14.76	0.4734	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			717.80430	624.843	14.76	0.5266	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			612.02220	728.104	14.44	0.5855	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			575.62220	505.404	14.44	0.4145	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			607.68300	723.387	14.46	0.5829	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			581.28300	510.687	14.46	0.4171	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			616.38460	732.854	14.43	0.5881	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			569.98460	500.154	14.43	0.4119	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			722.44420	838.973	14.80	0.5868	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			665.34420	592.373	14.80	0.4132	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			718.16950	834.361	14.81	0.5846	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			671.06950	597.761	14.81	0.4154	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			713.91830	829.777	14.82	0.5824	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			676.81830	603.177	14.82	0.4176	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			775.94390	699.603	15.12	0.4184	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			825.29420	942.766	15.10	0.5855	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			764.29420	688.566	15.10	0.4145	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			821.10870	938.271	15.11	0.5836	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			770.10870	694.071	15.11	0.4164	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			816.94390	933.803	15.12	0.5816	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
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												400,520.00	38	42,045
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.55340		11.31380			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.71740		11.47330			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.86800		11.61760			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.88580		11.63350			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			12.04520		11.78830			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			12.20340		11.94350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,837.60860	2,076.654	19.47	0.9905	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.80860	3.254	19.47	0.0095	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,827.66740	2,066.695	19.41	0.9904	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.86740	3.295	19.41	0.0096	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,847.55090	2,086.613	19.53	0.9907	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.75090	3.213	19.53	0.0093	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			881.78520	1,087.785	14.06	0.8361	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			138.48520	100.385	14.06	0.1639	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			874.34270	1,079.798	14.06	0.8336	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			141.04270	102.398	14.06	0.1664	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			889.25850	1,095.804	14.05	0.8386	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			135.95850	98.404	14.05	0.1614	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,044.97200	1,249.556	14.65	0.8000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			217.37200	171.556	14.65	0.2000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,037.91220	1,242.061	14.66	0.7978	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			220.31220	174.061	14.66	0.2022	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,030.87970	1,234.590	14.66	0.7956	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			223.27970	176.590	14.66	0.2044	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			810.89920	975.215	15.34	0.6427	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			557.39920	469.415	15.34	0.3573	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			806.14550	970.021	15.35	0.6404	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			562.64550	474.221	15.35	0.3596	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			801.41680	964.853	15.37	0.6381	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			567.91680	479.053	15.37	0.3619	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			913.46300	1,078.003	15.60	0.6318	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			665.16300	572.803	15.60	0.3682	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			908.92440	1,073.062	15.62	0.6299	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			670.62440	577.862	15.62	0.3701	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			918.02350	1,082.966	15.59	0.6338	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			659.72350	567.766	15.59	0.3662	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,017.26310	1,182.332	15.76	0.6261	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			763.76310	668.932	15.76	0.3739	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,012.87240	1,177.575	15.77	0.6243	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			769.37240	674.175	15.77	0.3757	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			1,021.67330	1,187.115	15.74	0.6278	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			758.17330	663.715	15.74	0.3722	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	600
CF CANDCO	On	15/10/2018	Foreign Exchange Future			640.06560		655.07540			0.0000	0.00	0	25,000
Total CF CANDCO CC01 Future												0.00	0	25,000
Total CF CANDCO CC01												0.00	0	25,000
CHF / R	On	14/12/2018	Foreign Exchange Future			15.08350		14.74040			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.42000		15.06630			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.73910		15.37340			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			16.08700		15.71390			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			16.37250		15.99300			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			17.06320		16.67200			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,798
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,560.37390	1,896.319	18.13	0.9553	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			29.97390	22.819	18.13	0.0447	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,550.66660	1,886.484	18.07	0.9549	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			30.26660	22.984	18.07	0.0451	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,570.08490	1,906.154	18.19	0.9557	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			29.68490	22.654	18.19	0.0443	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			973.37460	1,254.636	17.08	0.7274	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			387.07460	314.636	17.08	0.2726	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			985.20790	1,268.432	17.08	0.7314	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			378.90790	308.432	17.08	0.2686	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			979.27640	1,261.523	17.08	0.7294	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			382.97640	311.523	17.08	0.2706	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,175.76940	1,469.726	17.30	0.7027	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			532.36940	460.626	17.30	0.2973	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,170.35510	1,463.393	17.30	0.7010	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			536.95510	464.293	17.30	0.2990	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,181.20530	1,476.082	17.29	0.7044	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			527.80530	456.982	17.29	0.2956	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,067.52470	1,331.030	18.17	0.5908	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,043.62470	934.030	18.17	0.4092	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,063.57010	1,326.603	18.18	0.5894	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,049.67010	939.603	18.18	0.4106	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,071.48860	1,335.473	18.16	0.5922	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,037.58860	928.473	18.16	0.4078	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,229.18210	1,505.651	18.26	0.5913	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,186.18210	1,083.151	18.26	0.4087	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,225.36330	1,501.393	18.28	0.5900	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			1,192.36330	1,088.893	18.28	0.4100	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,221.55120	1,497.150	18.29	0.5888	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,198.55120	1,094.650	18.29	0.4112	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,440.33660	1,735.640	18.76	0.5887	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,408.33660	1,312.440	18.76	0.4113	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,447.73700	1,743.980	18.73	0.5907	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,395.73700	1,300.780	18.73	0.4093	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,444.02700	1,739.808	18.74	0.5897	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,402.02700	1,306.608	18.74	0.4103	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,798
CNH / R	On	14/12/2018	Foreign Exchange Future			2.14350		2.09480			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.16240		2.11430			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18240		2.13370			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			41.23580	33.415	16.89	0.0489	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,897.00480	2,371.695	16.62	0.9463	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			49.00480	36.695	16.62	0.0537	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,805.98290	2,275.325	16.35	0.9409	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			57.98290	40.325	16.35	0.0591	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,989.23580	2,468.415	16.89	0.9511	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			739.97150	576.629	15.65	0.3534	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			934.42730	1,244.804	15.73	0.6292	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			791.42730	620.804	15.73	0.3708	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,033.42830	1,358.333	15.58	0.6639	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			690.42830	534.333	15.58	0.3361	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			982.97150	1,300.629	15.65	0.6466	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,970.67750	2,375.236	15.55	0.7930	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			433.67750	351.236	15.55	0.2070	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,901.53330	2,297.565	15.49	0.7823	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			464.53330	373.565	15.49	0.2177	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,041.25340	2,453.963	15.60	0.8033	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			404.25340	329.963	15.60	0.1967	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			314.01840		169.29520			0.0000	0.00	0	0
Total CURRENCY CANDO CX05 Future												0.00	0	0
Total CURRENCY CANDO CX05												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.32890		2.27380			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			2.37980		2.32320			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42820		2.37000			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.47260		2.41360			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.62240		2.55870			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.69870		2.63060			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			71.46820	40.267	15.84	0.0565	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,819.47850	2,331.948	15.50	0.9391	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			81.47850	42.948	15.50	0.0609	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,000.53790	2,526.815	16.17	0.9474	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			62.53790	37.816	16.17	0.0526	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,909.46820	2,429.267	15.84	0.9435	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			639.54970	469.202	15.29	0.2898	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,385.85650	1,800.714	15.20	0.7400	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			553.85650	402.714	15.20	0.2600	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,327.79210	1,733.134	15.24	0.7252	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			595.79210	435.134	15.24	0.2748	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,271.54970	1,667.202	15.29	0.7102	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,555.31250	3,062.697	15.65	0.8411	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			355.31250	280.697	15.65	0.1589	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,480.28870	2,979.797	15.60	0.8330	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			380.28870	297.797	15.60	0.1670	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,631.52390	3,146.398	15.71	0.8489	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			331.52390	264.398	15.71	0.1511	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,586.16690	1,948.732	16.47	0.6048	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,450.16690	1,222.732	16.47	0.3952	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,673.61260	2,046.774	16.33	0.6253	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,337.61260	1,120.774	16.33	0.3747	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,629.33950	1,997.192	16.40	0.6150	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,393.33950	1,171.192	16.40	0.3850	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,990.10470	2,387.721	17.36	0.6038	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,803.10470	1,563.721	17.36	0.3962	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,948.66480	2,341.438	17.41	0.5957	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,861.66480	1,617.438	17.41	0.4043	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,032.40700	2,434.899	17.30	0.6119	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,745.40700	1,510.899	17.30	0.3881	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,028.26760	1,779.227	17.63	0.3891	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,292.49370	2,719.913	17.67	0.6039	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,086.49370	1,832.913	17.67	0.3961	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,251.47760	2,674.388	17.72	0.5969	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,145.47760	1,887.388	17.72	0.4031	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,334.26760	2,766.227	17.63	0.6109	0.00	0	0
Total DKK / R Option												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
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.89830		1.85070			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.92430		1.87610			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.94860		1.89930			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,819.48220	3,293.307	20.57	0.9838	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			12.48220	10.307	20.57	0.0162	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,720.36800	3,194.105	20.19	0.9824	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			13.36800	11.105	20.19	0.0176	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,918.66850	3,392.574	20.94	0.9851	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			11.66850	9.574	20.94	0.0149	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,311.78820	1,673.328	16.79	0.7572	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			450.78820	330.328	16.79	0.2428	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,250.44300	1,603.470	16.83	0.7411	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			489.44300	360.469	16.83	0.2589	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,375.11250	1,744.945	16.76	0.7728	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			414.11250	301.945	16.76	0.2272	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,842.60790	2,233.634	16.70	0.7887	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			449.60790	347.634	16.70	0.2113	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,776.36230	2,162.765	16.76	0.7760	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			483.36230	376.765	16.76	0.2240	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,910.42450	2,306.010	16.63	0.8011	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			417.42450	320.010	16.63	0.1989	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14560		0.14210			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14530		0.14180			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14470		0.14160			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.81900		1.78270			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.84980		1.81250			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87860		1.84040			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.66340		9.48630			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.79480		9.61410			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92200		9.73710			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			10.06350		9.87460			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.57870		10.38280			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.74490		10.54800			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			604.62470	762.087	14.19	0.9020	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			48.32470	28.687	14.19	0.0980	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			596.33700	753.250	14.19	0.8987	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			50.03700	29.850	14.19	0.1013	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			612.95810	770.959	14.18	0.9051	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			46.65810	27.559	14.18	0.0949	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			404.56900	519.641	14.61	0.6245	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			330.46900	264.841	14.61	0.3755	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			414.36440	530.678	14.58	0.6328	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			320.26440	255.878	14.58	0.3672	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			409.44440	525.136	14.59	0.6287	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			325.34440	260.336	14.59	0.3713	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			407.15890	509.553	15.44	0.5263	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			590.05890	507.553	15.44	0.4737	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			403.58020	505.424	15.46	0.5232	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			596.48020	513.424	15.46	0.4768	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			410.76470	513.714	15.43	0.5293	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			583.66470	501.714	15.43	0.4707	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			590.31920	711.883	15.48	0.5861	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			565.71920	498.383	15.48	0.4139	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			586.13350	707.175	15.50	0.5835	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			571.53350	503.675	15.50	0.4165	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			594.64810	716.616	15.47	0.5887	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			560.04810	493.116	15.47	0.4113	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			734.71400	860.319	16.27	0.5839	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			701.91400	631.619	16.27	0.4161	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			730.56220	855.780	16.28	0.5818	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			707.76220	637.080	16.28	0.4182	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			738.88850	864.882	16.25	0.5860	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			696.08850	626.182	16.25	0.4140	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			831.75050	955.920	16.45	0.5815	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			803.75050	731.020	16.45	0.4185	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			827.65380	951.481	16.46	0.5797	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			809.65380	736.581	16.46	0.4203	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			835.87220	960.375	16.44	0.5834	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			797.87220	725.475	16.44	0.4166	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.36880		1.34900			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			1.37620		1.35960			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.38350		1.36980			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			890.00000	1,088.000		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			790.00000	988.000		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			990.00000	1,188.000		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			196.00000	362.000		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			96.00000	262.000		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			296.00000	462.000		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			498.00000	635.000		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			398.00000	535.000		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			598.00000	735.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/12/2018	Foreign Exchange Future			1.30680		1.30490			0.0000	0.00	0	500
Total QUANTO £ / \$ Future												0.00	0	500
Total QUANTO £ / \$												0.00	0	500
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.15830		1.16050			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.16820		1.17040			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.17760		1.17980			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	40
Total QUANTO € / \$												0.00	0	40
SGD / R	On	14/12/2018	Foreign Exchange Future			10.78550		10.54150			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.94360		10.69620			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.09540		10.84290			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			1,182.11070	1,422.434	16.32	0.9767	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			10.61070	6.934	16.32	0.0233	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			1,172.30100	1,412.539	16.26	0.9763	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			10.80100	7.039	16.26	0.0237	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,191.92400	1,432.331	16.39	0.9771	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			10.42400	6.831	16.39	0.0229	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			611.24430	788.761	14.71	0.7333	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			255.04430	185.161	14.71	0.2667	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			605.48640	781.935	14.72	0.7300	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			259.28640	188.335	14.72	0.2700	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			617.04050	795.621	14.71	0.7366	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			250.84050	182.021	14.71	0.2634	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			186.61400	142.317	14.72	0.1816	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,022.29990	1,230.029	14.73	0.8162	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			189.39990	144.629	14.73	0.1838	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,036.75650	1,245.548	14.72	0.8206	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			183.85650	140.148	14.72	0.1794	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,029.51400	1,237.717	14.72	0.8184	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.29820		2.29700			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.17740		2.17790			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.05830		2.07150			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			8.60950	9.906	36.49	0.0652	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			681.60950	681.706	36.49	0.9348	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			8.82180	10.133	37.03	0.0657	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			691.82180	691.933	37.03	0.9343	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			8.39970	9.682	35.95	0.0647	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			671.39970	671.482	35.95	0.9353	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			15.13250	19.969	26.13	0.1151	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			567.23250	572.569	26.13	0.8849	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			14.47410	19.243	26.16	0.1115	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			576.57410	581.843	26.16	0.8885	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			15.81870	20.723	26.09	0.1189	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			557.91870	563.323	26.09	0.8811	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.18580	1.741	27.19	0.0116	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,459.68580	1,473.441	27.19	0.9884	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.13980	1.679	27.19	0.0113	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,469.63980	1,483.379	27.19	0.9887	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.23350	1.805	27.19	0.0120	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,449.73350	1,463.505	27.19	0.9880	0.00	0	0
Total TRY / R Option												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
Total TRY / R									0.00	0	12,000
ZMW / R On 14/12/2018			Foreign Exchange Future	1.24170	1.17570			0.0000	0.00	0	0
ZMW / R On 18/03/2019			Foreign Exchange Future	1.18570	1.12590			0.0000	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.13870	1.08190			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 937 640 265.60	129,613	1,767,331
Total Options									646 575.32	2,002	8,734,833
Grand Total:									1,938,286,840.92	131,615	10,502,164